

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
September 30, 2022

OFFICE OF THE TREASURER

P. O. BOX 942809
SACRAMENTO, CA 94209-0001



Date: October 24, 2022
To: Pooled Money Investment Board
From: Jeff Wurm, Assistant Director
Investment Division
Subject: PMIA Quarterly Report

California Government Code Section 16481.2 requires the Treasurer to submit a quarterly report on the resources of the Pooled Money Investment Account (PMIA) to the Pooled Money Investment Board (PMIB). This report must be transmitted to the PMIB within 30 days of the close of a quarter and must contain the following:

1. The type of investment, name of issuer, date of maturity and the par and dollar amount of each security, investment and money within the treasury (i.e., the investment portfolio and demand accounts of the PMIA).
2. The weighted average maturity of the investments within the treasury.
3. Any funds, investments, or programs, including loans, under the management of contracted parties.
4. The market value as of the date of the report (quarter-end), and the source of this valuation for any security within the treasury.
5. A statement of Compliance with the Investment Policy.

The required information is contained in the following two sections:

Section I contains: (1) a summary of the PMIA resources, including the investment portfolio size and average life and the amount of demand account bank balances; and (2) an analysis of the PMIA investment portfolio by type of investment.

Section II contains: (1) market valuation by security type; and (2) a detailed listing of the PMIA portfolio holdings, including the investment type, name of issuer, par value, book value, market value and the source of the market value for each security held in the portfolio at quarter-end.

Compliance with Investment Policy

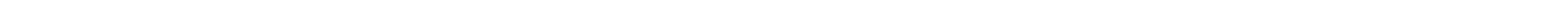
As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended September 30, 2022, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.



Jeff Wurm



Date



Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2022

(Dollars in thousands)

Portfolio Amount		\$ 222,851,378
Effective Yield	1.631%	
Quarter-to-date Yield	1.289%	
Year-to-date Yield	1.289%	
Average Life (in days)	304	
Demand Bank Account Balances		\$ 1,179,755
Total PMIA Resources		<u><u>\$ 224,031,133</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2022

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 46,457,160	20.85%
Bonds	-	0.00%
Notes	101,947,916	45.75%
Strips	-	0.00%
Total Governments	\$ 148,405,076	66.59%
Federal Agency Debentures	\$ 13,807,530	6.20%
Certificates of Deposit	14,260,000	6.40%
Bank Notes	100,000	0.04%
Repurchases	-	0.00%
Federal Agency Discount Notes	30,277,340	13.59%
Time Deposits	4,909,000	2.20%
GNMAs	-	0.00%
Commercial Paper	10,239,349	4.59%
FHLMC / REMICS	3,917	0.00%
Corporate Bonds	481,185	0.22%
PMIA Loans	367,981	0.17%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 222,851,378	100.00%

* - Total percentage is rounded up to 100% due to truncated numbers.

Section II



State of California
Pooled Money Investment Account
Market Valuation
9/30/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 46,457,160,163.94	\$ 46,657,126,553.35	\$ 46,514,062,000.00	NA
Notes	\$ 101,947,915,596.75	\$ 101,931,736,332.18	\$ 98,369,732,500.00	\$ 237,324,054.50
Federal Agency:				
SBA	\$ 334,748,643.50	\$ 334,663,003.17	\$ 335,043,755.16	\$ 569,406.02
MBS-REMICs	\$ 3,916,682.58	\$ 3,916,682.58	\$ 3,897,852.17	\$ 17,633.20
Debentures	\$ 8,593,591,055.03	\$ 8,592,721,013.39	\$ 8,353,930,850.00	\$ 19,156,465.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,650,000,000.00	\$ 2,650,000,000.00	\$ 2,574,109,000.00	\$ 18,005,248.00
Discount Notes	\$ 30,277,339,791.63	\$ 30,410,365,854.03	\$ 30,310,774,000.00	NA
Supranational Debentures				
Supranational Debentures	\$ 2,229,190,558.99	\$ 2,229,010,003.43	\$ 2,133,180,400.00	\$ 7,597,861.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR				
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,780,349.59	\$ 775,000.00
CDs and YCDs	\$ 14,260,000,000.00	\$ 14,260,000,000.00	\$ 14,229,806,876.24	\$ 76,472,855.58
Commercial Paper	\$ 10,239,348,756.91	\$ 10,295,023,243.07	\$ 10,275,778,388.91	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 481,185,800.06	\$ 481,129,063.95	\$ 451,006,190.00	\$ 2,646,445.75
Repurchase Agreements				
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase				
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits				
Time Deposits	\$ 4,909,000,000.00	\$ 4,909,000,000.00	\$ 4,909,000,000.00	NA
PMIA & GF Loans				
PMIA & GF Loans	\$ 367,981,000.00	\$ 367,981,000.00	\$ 367,981,000.00	NA
TOTAL	\$ 222,851,378,049.39	\$ 223,222,672,749.15	\$ 218,928,083,162.07	\$ 362,564,970.05

Fair Value Including Accrued Interest

\$ 219,290,648,132.12

Repurchase Agreements, Time Deposits, PMIA & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (0.980760962). As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,615,219.23 or \$20,000,000.00 x 0.980760962.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796YC7	U S TREAS BILL	10/04/2022	0.0000	450,000,000.00	447,923,697.93	0.99994 CITIBANK	449,973,000.00
912796M89	U S TREAS BILL	10/06/2022	0.0000	2,050,000,000.00	2,048,034,580.53	0.99981 CITIBANK	2,049,610,500.00
912796YD5	U S TREAS BILL	10/11/2022	0.0000	1,050,000,000.00	1,044,426,979.23	0.99945 CITIBANK	1,049,422,500.00
912796YE3	U S TREAS BILL	10/18/2022	0.0000	1,400,000,000.00	1,391,530,763.90	0.99898 CITIBANK	1,398,572,000.00
912796V63	U S TREAS BILL	10/20/2022	0.0000	1,750,000,000.00	1,739,625,493.06	0.99882 CITIBANK	1,747,935,000.00
912796YF0	U S TREAS BILL	10/25/2022	0.0000	750,000,000.00	745,155,843.75	0.99845 CITIBANK	748,837,500.00
912796V71	U S TREAS BILL	10/27/2022	0.0000	2,950,000,000.00	2,930,963,539.60	0.99829 CITIBANK	2,944,955,500.00
912796YG8	U S TREAS BILL	11/01/2022	0.0000	500,000,000.00	496,552,804.15	0.99781 CITIBANK	498,905,000.00
912796N96	U S TREAS BILL	11/03/2022	0.0000	2,450,000,000.00	2,446,144,577.82	0.99771 CITIBANK	2,444,389,500.00
912796W54	U S TREAS BILL	11/10/2022	0.0000	1,750,000,000.00	1,737,520,062.53	0.99714 CITIBANK	1,744,995,000.00
912796W62	U S TREAS BILL	11/17/2022	0.0000	1,100,000,000.00	1,091,187,673.57	0.99647 CITIBANK	1,096,117,000.00
912796YR4	U S TREAS BILL	11/22/2022	0.0000	350,000,000.00	347,120,125.00	0.99593 CITIBANK	348,575,500.00
912796YS2	U S TREAS BILL	11/29/2022	0.0000	400,000,000.00	396,540,736.12	0.99521 CITIBANK	398,084,000.00
912796P94	U S TREAS BILL	12/01/2022	0.0000	2,700,000,000.00	2,693,389,501.38	0.99526 CITIBANK	2,687,202,000.00
912796YX1	U S TREAS BILL	12/06/2022	0.0000	200,000,000.00	198,298,094.44	0.99479 CITIBANK	198,958,000.00
912796X61	U S TREAS BILL	12/08/2022	0.0000	450,000,000.00	446,098,374.99	0.99453 CITIBANK	447,538,500.00
912796YY9	U S TREAS BILL	12/13/2022	0.0000	300,000,000.00	297,248,125.02	0.99409 CITIBANK	298,227,000.00
912796X87	U S TREAS BILL	12/22/2022	0.0000	650,000,000.00	642,468,284.72	0.99295 CITIBANK	645,417,500.00
912796ZA0	U S TREAS BILL	12/27/2022	0.0000	550,000,000.00	544,559,869.46	0.99292 CITIBANK	546,106,000.00
912796R27	U S TREAS BILL	12/29/2022	0.0000	2,400,000,000.00	2,389,789,673.66	0.99226 CITIBANK	2,381,424,000.00
912796XR5	U S TREAS BILL	01/12/2023	0.0000	1,650,000,000.00	1,628,907,288.84	0.99103 CITIBANK	1,635,199,500.00
912796ZL6	U S TREAS BILL	01/24/2023	0.0000	450,000,000.00	444,875,331.24	0.98894 CITIBANK	445,023,000.00
912796S34	U S TREAS BILL	01/26/2023	0.0000	2,050,000,000.00	2,034,350,729.22	0.98922 CITIBANK	2,027,901,000.00
912796XT1	U S TREAS BILL	02/02/2023	0.0000	700,000,000.00	689,913,347.22	0.98818 CITIBANK	691,726,000.00
912796XZ7	U S TREAS BILL	02/09/2023	0.0000	1,950,000,000.00	1,921,579,304.09	0.98731 CITIBANK	1,925,254,500.00
912796YA1	U S TREAS BILL	02/16/2023	0.0000	300,000,000.00	295,434,075.00	0.98656 CITIBANK	295,968,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796T33	U S TREAS BILL	02/23/2023	0.0000	2,250,000,000.00	2,224,119,912.51	0.98600 CITIBANK	2,218,500,000.00
912796YB9	U S TREAS BILL	03/02/2023	0.0000	1,750,000,000.00	1,721,531,938.87	0.98462 CITIBANK	1,723,085,000.00
912796YK9	U S TREAS BILL	03/09/2023	0.0000	2,000,000,000.00	1,965,495,677.07	0.98392 CITIBANK	1,967,840,000.00
912796U31	U S TREAS BILL	03/23/2023	0.0000	2,350,000,000.00	2,312,440,886.81	0.98261 CITIBANK	2,309,133,500.00
912796YM5	U S TREAS BILL	03/30/2023	0.0000	700,000,000.00	686,526,818.04	0.98124 CITIBANK	686,868,000.00
912796V48	U S TREAS BILL	04/20/2023	0.0000	450,000,000.00	441,400,500.00	0.98027 CITIBANK	441,121,500.00
912796W47	U S TREAS BILL	05/18/2023	0.0000	1,900,000,000.00	1,857,043,293.08	0.97803 CITIBANK	1,858,257,000.00
912796X53	U S TREAS BILL	06/15/2023	0.0000	450,000,000.00	436,865,666.64	0.97441 CITIBANK	438,484,500.00
912796XQ7	U S TREAS BILL	07/13/2023	0.0000	1,050,000,000.00	1,018,105,558.36	0.97131 CITIBANK	1,019,875,500.00
912796XY0	U S TREAS BILL	08/10/2023	0.0000	1,200,000,000.00	1,162,289,069.45	0.96855 CITIBANK	1,162,260,000.00
912796YH6	U S TREAS BILL	09/07/2023	0.0000	1,600,000,000.00	1,541,701,966.64	0.96395 CITIBANK	1,542,320,000.00
				47,000,000,000.00	46,457,160,163.94		46,514,062,000.00
AIP:			0.00				
Book + AIP:			46,457,160,163.94	TREASURY BILL			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
912828YK0	U S TREAS NOTE	10/15/2022	1.3750	300,000,000.00	299,965,285.24	0.99956	0.00634904		CITIBANK	299,868,000.00	1,904,712.00
912828M49	U S TREAS NOTE	10/31/2022	1.8750	550,000,000.00	550,507,695.72	0.99930	0.00784647		CITIBANK	549,615,000.00	4,315,558.50
91282CAR2	U S TREAS NOTE	10/31/2022	0.1250	1,300,000,000.00	1,299,891,348.27	0.99799	0.00052310		CITIBANK	1,297,387,000.00	680,030.00
912828TY6	U S TREAS NOTE	11/15/2022	1.6250	1,650,000,000.00	1,651,442,122.31	0.99822	0.00613791		CITIBANK	1,647,063,000.00	10,127,551.50
91282CAX9	U S TREAS NOTE	11/30/2022	0.1250	1,800,000,000.00	1,799,183,354.43	0.99516	0.00042008		CITIBANK	1,791,288,000.00	756,144.00
912828YW4	U S TREAS NOTE	12/15/2022	1.6250	750,000,000.00	750,889,352.03	0.99699	0.00479508		CITIBANK	747,742,500.00	3,596,310.00
91282CBD2	U S TREAS NOTE	12/31/2022	0.1250	1,200,000,000.00	1,199,963,143.12	0.99185	0.00031590		CITIBANK	1,190,220,000.00	379,080.00
912828Z29	U S TREAS NOTE	01/15/2023	1.5000	400,000,000.00	399,897,239.96	0.99444	0.00317935		CITIBANK	397,776,000.00	1,271,740.00
91282CBG5	U S TREAS NOTE	01/31/2023	0.1250	950,000,000.00	947,101,077.61	0.98842	0.00021060		CITIBANK	938,999,000.00	200,070.00
912828P38	U S TREAS NOTE	01/31/2023	1.7500	200,000,000.00	200,339,550.78	0.99362	0.00294837		CITIBANK	198,724,000.00	589,674.00
912828UN8	U S TREAS NOTE	02/15/2023	2.0000	450,000,000.00	449,144,627.31	0.99371	0.00255435		CITIBANK	447,169,500.00	1,149,457.50
912828Z86	U S TREAS NOTE	02/15/2023	1.3750	1,800,000,000.00	1,806,606,125.60	0.99106	0.00175611		CITIBANK	1,783,908,000.00	3,160,998.00
91282CBN0	U S TREAS NOTE	02/28/2023	0.1250	3,800,000,000.00	3,799,574,237.75	0.98527	0.00010704		CITIBANK	3,744,026,000.00	406,752.00
9128284A5	U S TREAS NOTE	02/28/2023	2.6250	450,000,000.00	449,331,470.28	0.99559	0.00224793		CITIBANK	448,015,500.00	1,011,568.50
912828P79	U S TREAS NOTE	02/28/2023	1.5000	200,000,000.00	201,136,798.46	0.99074	0.00128453		CITIBANK	198,148,000.00	256,906.00
912828ZD5	U S TREAS NOTE	03/15/2023	0.5000	2,100,000,000.00	2,095,762,082.45	0.98508	0.00022099		CITIBANK	2,068,668,000.00	464,079.00
91282CBX8	U S TREAS NOTE	04/30/2023	0.1250	1,700,000,000.00	1,699,740,861.82	0.97758	0.00052310		CITIBANK	1,661,886,000.00	889,270.00
912828ZP8	U S TREAS NOTE	05/15/2023	0.1250	1,450,000,000.00	1,442,270,904.63	0.97609	0.00047215		CITIBANK	1,415,330,500.00	684,617.50
912828VB3	U S TREAS NOTE	05/15/2023	1.7500	700,000,000.00	697,542,382.40	0.98578	0.00661005		CITIBANK	690,046,000.00	4,627,035.00
91282CCD1	U S TREAS NOTE	05/31/2023	0.1250	2,950,000,000.00	2,949,208,222.97	0.97395	0.00042008		CITIBANK	2,873,152,500.00	1,239,236.00
912828S35	U S TREAS NOTE	06/30/2023	1.3750	1,750,000,000.00	1,765,533,649.26	0.97981	0.00347486		CITIBANK	1,714,667,500.00	6,081,005.00
91282CCK5	U S TREAS NOTE	06/30/2023	0.1250	1,800,000,000.00	1,798,267,979.52	0.97086	0.00031590		CITIBANK	1,747,548,000.00	568,620.00
912828ZY9	U S TREAS NOTE	07/15/2023	0.1250	1,800,000,000.00	1,797,359,991.42	0.96871	0.00026495		CITIBANK	1,743,678,000.00	476,910.00
912828Y61	U S TREAS NOTE	07/31/2023	2.7500	300,000,000.00	299,502,024.60	0.98852	0.00463315		CITIBANK	296,556,000.00	1,389,945.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CCN9	U S TREAS NOTE	07/31/2023	0.1250	1,800,000,000.00	1,798,214,094.22	0.96699	0.00021060	CITIBANK	1,740,582,000.00	379,080.00
91282CAF8	U S TREAS NOTE	08/15/2023	0.1250	1,800,000,000.00	1,797,350,280.60	0.96496	0.00015965	CITIBANK	1,736,928,000.00	287,370.00
912828VS6	U S TREAS NOTE	08/15/2023	2.5000	900,000,000.00	901,030,285.84	0.98520	0.00319293	CITIBANK	886,680,000.00	2,873,637.00
9128284X5	U S TREAS NOTE	08/31/2023	2.7500	450,000,000.00	449,129,189.88	0.98691	0.00235497	CITIBANK	444,109,500.00	1,059,736.50
91282CCU3	U S TREAS NOTE	08/31/2023	0.1250	1,950,000,000.00	1,948,278,427.26	0.96305	0.00010704	CITIBANK	1,877,947,500.00	208,728.00
91282CAK7	U S TREAS NOTE	09/15/2023	0.1250	1,450,000,000.00	1,434,149,085.63	0.96191	0.00005525	CITIBANK	1,394,769,500.00	80,112.50
91282CDA6	U S TREAS NOTE	09/30/2023	0.2500	2,250,000,000.00	2,248,060,982.84	0.96094	0.00000687	CITIBANK	2,162,115,000.00	15,457.50
91282CAP6	U S TREAS NOTE	10/15/2023	0.1250	1,600,000,000.00	1,594,100,397.15	0.95820	0.00057719	CITIBANK	1,533,120,000.00	923,504.00
9128285K2	U S TREAS NOTE	10/31/2023	2.8750	450,000,000.00	449,870,082.66	0.98523	0.01203125	CITIBANK	443,353,500.00	5,414,062.50
91282CDD0	U S TREAS NOTE	10/31/2023	0.3750	1,950,000,000.00	1,947,133,232.40	0.95891	0.00156929	CITIBANK	1,869,874,500.00	3,060,115.50
91282CAW1	U S TREAS NOTE	11/15/2023	0.2500	2,100,000,000.00	2,095,310,786.11	0.95586	0.00094429	CITIBANK	2,007,306,000.00	1,983,009.00
91282CDM0	U S TREAS NOTE	11/30/2023	0.5000	1,900,000,000.00	1,888,398,565.08	0.95715	0.00168033	CITIBANK	1,818,585,000.00	3,192,627.00
9128285P1	U S TREAS NOTE	11/30/2023	2.8750	300,000,000.00	299,557,072.98	0.98363	0.00966189	CITIBANK	295,089,000.00	2,898,567.00
91282CBA8	U S TREAS NOTE	12/15/2023	0.1250	1,150,000,000.00	1,148,543,929.10	0.95176	0.00036885	CITIBANK	1,094,524,000.00	424,177.50
91282CDR9	U S TREAS NOTE	12/31/2023	0.7500	750,000,000.00	749,935,338.26	0.95750	0.00189538	CITIBANK	718,125,000.00	1,421,535.00
91282CBE0	U S TREAS NOTE	01/15/2024	0.1250	450,000,000.00	449,467,590.45	0.94797	0.00026495	CITIBANK	426,586,500.00	119,227.50
91282CDV0	U S TREAS NOTE	01/31/2024	0.8750	1,750,000,000.00	1,737,851,789.02	0.95555	0.00147418	CITIBANK	1,672,212,500.00	2,579,815.00
912828B66	U S TREAS NOTE	02/15/2024	2.7500	400,000,000.00	401,130,630.68	0.97883	0.00351223	CITIBANK	391,532,000.00	1,404,892.00
91282CBM2	U S TREAS NOTE	02/15/2024	0.1250	1,850,000,000.00	1,846,356,350.13	0.94484	0.00015965	CITIBANK	1,747,954,000.00	295,352.50
91282CEA5	U S TREAS NOTE	02/29/2024	1.5000	1,750,000,000.00	1,739,057,262.52	0.96184	0.00128453	CITIBANK	1,683,220,000.00	2,247,927.50
912828W48	U S TREAS NOTE	02/29/2024	2.1250	2,000,000,000.00	2,052,066,999.32	0.97027	0.00181975	CITIBANK	1,940,540,000.00	3,639,500.00
9128286G0	U S TREAS NOTE	02/29/2024	2.3750	450,000,000.00	449,631,504.66	0.97375	0.00203384	CITIBANK	438,187,500.00	915,228.00
91282CBR1	U S TREAS NOTE	03/15/2024	0.2500	2,300,000,000.00	2,293,180,441.36	0.94320	0.00011050	CITIBANK	2,169,360,000.00	254,150.00
91282CEK3	U S TREAS NOTE	04/30/2024	2.5000	800,000,000.00	794,319,464.86	0.97242	0.01046196	CITIBANK	777,936,000.00	8,369,568.00

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9128286R6	U S TREAS NOTE	04/30/2024	2.2500	400,000,000.00	397,785,636.00	0.96844	0.00941576	CITIBANK	387,376,000.00	3,766,304.00
91282CCC3	U S TREAS NOTE	05/15/2024	0.2500	2,650,000,000.00	2,645,269,764.28	0.93707	0.00094429	CITIBANK	2,483,235,500.00	2,502,368.50
91282CER8	U S TREAS NOTE	05/31/2024	2.5000	1,700,000,000.00	1,691,331,612.23	0.97129	0.00840164	CITIBANK	1,651,193,000.00	14,282,788.00
912828XT2	U S TREAS NOTE	05/31/2024	2.0000	1,500,000,000.00	1,529,760,706.29	0.96336	0.00672131	CITIBANK	1,445,040,000.00	10,081,965.00
91282CCG4	U S TREAS NOTE	06/15/2024	0.2500	1,200,000,000.00	1,198,578,923.32	0.93418	0.00073770	CITIBANK	1,121,016,000.00	885,240.00
91282CCL3	U S TREAS NOTE	07/15/2024	0.3750	2,100,000,000.00	2,070,963,722.30	0.93395	0.00079484	CITIBANK	1,961,295,000.00	1,669,164.00
91282CFA4	U S TREAS NOTE	07/31/2024	3.0000	1,300,000,000.00	1,295,691,949.27	0.97797	0.00505435	CITIBANK	1,271,361,000.00	6,570,655.00
9128282N9	U S TREAS NOTE	07/31/2024	2.1250	400,000,000.00	396,606,773.92	0.96231	0.00358016	CITIBANK	384,924,000.00	1,432,064.00
912828Y87	U S TREAS NOTE	07/31/2024	1.7500	1,650,000,000.00	1,692,058,896.73	0.95606	0.00294837	CITIBANK	1,577,499,000.00	4,864,810.50
91282CCT6	U S TREAS NOTE	08/15/2024	0.3750	1,200,000,000.00	1,197,859,812.09	0.93059	0.00047894	CITIBANK	1,116,708,000.00	574,728.00
912828D56	U S TREAS NOTE	08/15/2024	2.3750	900,000,000.00	897,737,090.79	0.96598	0.00303329	CITIBANK	869,382,000.00	2,729,961.00
91282CFG1	U S TREAS NOTE	08/31/2024	3.2500	1,750,000,000.00	1,737,781,037.02	0.98223	0.00278315	CITIBANK	1,718,902,500.00	4,870,512.50
912828YE4	U S TREAS NOTE	08/31/2024	1.2500	450,000,000.00	457,023,177.90	0.94543	0.00107044	CITIBANK	425,443,500.00	481,698.00
91282CCX7	U S TREAS NOTE	09/15/2024	0.3750	2,000,000,000.00	1,995,458,525.75	0.92797	0.00016575	CITIBANK	1,855,940,000.00	331,500.00
912828YH7	U S TREAS NOTE	09/30/2024	1.5000	1,650,000,000.00	1,650,783,335.46	0.94828	0.00004121	CITIBANK	1,564,662,000.00	67,996.50
9128282Y5	U S TREAS NOTE	09/30/2024	2.1250	200,000,000.00	195,297,303.84	0.95996	0.00005838	CITIBANK	191,992,000.00	11,676.00
91282CDB4	U S TREAS NOTE	10/15/2024	0.6250	1,050,000,000.00	1,048,349,997.51	0.92992	0.00288593	CITIBANK	976,416,000.00	3,030,226.50
912828YM6	U S TREAS NOTE	10/31/2024	1.5000	1,050,000,000.00	1,073,047,007.01	0.94590	0.00627717	CITIBANK	993,195,000.00	6,591,028.50
9128283D0	U S TREAS NOTE	10/31/2024	2.2500	300,000,000.00	294,064,973.55	0.96063	0.00941576	CITIBANK	288,189,000.00	2,824,728.00
91282CDH1	U S TREAS NOTE	11/15/2024	0.7500	700,000,000.00	698,022,031.81	0.92945	0.00283288	CITIBANK	650,615,000.00	1,983,016.00
912828G38	U S TREAS NOTE	11/15/2024	2.2500	900,000,000.00	904,464,678.68	0.95957	0.00849864	CITIBANK	863,613,000.00	7,648,776.00
912828YV6	U S TREAS NOTE	11/30/2024	1.5000	550,000,000.00	560,335,659.24	0.94371	0.00504098	CITIBANK	519,040,500.00	2,772,539.00
9128283J7	U S TREAS NOTE	11/30/2024	2.1250	300,000,000.00	290,767,027.56	0.95617	0.00714139	CITIBANK	286,851,000.00	2,142,417.00
91282CDN8	U S TREAS NOTE	12/15/2024	1.0000	1,400,000,000.00	1,396,466,234.13	0.93227	0.00295082	CITIBANK	1,305,178,000.00	4,131,148.00

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912828J27	U S TREAS NOTE	02/15/2025	2.0000	1,000,000,000.00	984,557,388.87	0.94906	0.00255435	CITIBANK	949,060,000.00	2,554,350.00
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,115,655,443.26	0.92895	0.00096340	CITIBANK	1,021,845,000.00	1,059,740.00
9128283Z1	U S TREAS NOTE	02/28/2025	2.7500	1,500,000,000.00	1,499,042,317.89	0.96531	0.00235497	CITIBANK	1,447,965,000.00	3,532,455.00
91282CED9	U S TREAS NOTE	03/15/2025	1.7500	1,450,000,000.00	1,425,405,219.86	0.94180	0.00077348	CITIBANK	1,365,610,000.00	1,121,546.00
91282CEQ0	U S TREAS NOTE	05/15/2025	2.7500	2,000,000,000.00	1,992,609,462.43	0.96246	0.01038723	CITIBANK	1,924,920,000.00	20,774,460.00
91282CEU1	U S TREAS NOTE	06/15/2025	2.8750	300,000,000.00	295,342,315.95	0.96469	0.00848361	CITIBANK	289,407,000.00	2,545,083.00
912828XZ8	U S TREAS NOTE	06/30/2025	2.7500	800,000,000.00	799,414,956.28	0.96145	0.00694973	CITIBANK	769,160,000.00	5,559,784.00
91282CEY3	U S TREAS NOTE	07/15/2025	3.0000	400,000,000.00	398,291,094.06	0.96672	0.00635870	CITIBANK	386,688,000.00	2,543,480.00
912828Y79	U S TREAS NOTE	07/31/2025	2.8750	600,000,000.00	601,529,386.48	0.96363	0.00484375	CITIBANK	578,178,000.00	2,906,250.00
91282CFE6	U S TREAS NOTE	08/15/2025	3.1250	1,350,000,000.00	1,340,433,007.41	0.96953	0.00399117	CITIBANK	1,308,865,500.00	5,388,079.50
91282CFK2	U S TREAS NOTE	09/15/2025	3.5000	200,000,000.00	198,537,294.68	0.97977	0.00154696	CITIBANK	195,954,000.00	309,392.00
9128285J5	U S TREAS NOTE	10/31/2025	3.0000	800,000,000.00	800,379,229.84	0.96449	0.01255435	CITIBANK	771,592,000.00	10,043,480.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	300,000,000.00	302,748,027.54	0.96434	0.00821332	CITIBANK	289,302,000.00	2,463,996.00
				102,000,000,000.00	101,931,736,332.18				98,369,732,500.00	237,324,054.50
AIP:				16,179,264.57						
Book + AIP:				101,947,915,596.75				TREASURY NOTE		

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83164EN94	SBA POOL #504016	01/25/2023	2.2500	21,353.34	21,353.34	0.99660 CITIBANK	21,280.74	40.04
83164ESW8	SBA POOL #504133	05/25/2023	2.1250	20,979.18	20,979.18	0.99949 CITIBANK	20,968.48	37.15
83164ETV9	SBA POOL #504164	06/25/2023	2.1250	26,714.18	26,714.18	1.00049 CITIBANK	26,727.27	47.31
83164EUN5	SBA POOL #504189	08/25/2023	2.1250	39,369.34	39,369.34	1.00094 CITIBANK	39,406.35	69.72
83164EWC7	SBA POOL #504243	09/25/2023	2.1250	28,032.00	28,032.00	1.00156 CITIBANK	28,075.73	49.64
83164EXA0	SBA POOL #504273	10/25/2023	2.1250	54,011.69	54,011.69	1.00266 CITIBANK	54,155.36	95.65
83164E2N6	SBA POOL #504381	01/25/2024	2.1250	3,491.25	3,491.25	1.00314 CITIBANK	3,502.21	6.18
83164E4E4	SBA POOL #504421	08/25/2024	2.1250	96,113.96	96,113.96	1.00074 CITIBANK	96,185.08	170.20
83164FKZ6	SBA POOL #504812	01/25/2025	2.2500	288,788.72	288,788.72	1.00210 CITIBANK	289,395.18	541.48
83164FMU5	SBA POOL #504871	03/25/2025	2.3750	219,212.70	219,212.70	0.99920 CITIBANK	219,037.33	433.86
83164FNG5	SBA POOL #504891	04/25/2025	2.3750	90,606.35	90,606.35	0.99917 CITIBANK	90,531.15	179.33
83164FQG2	SBA POOL #504955	04/25/2025	2.3750	78,503.18	78,503.18	0.99957 CITIBANK	78,469.42	155.37
83164FT87	SBA POOL #505075	08/25/2025	2.3750	141,818.60	141,818.60	1.00057 CITIBANK	141,899.44	280.68
83164F5H3	SBA POOL #505348	02/25/2026	2.3750	14,498.22	14,498.22	0.99907 CITIBANK	14,484.74	28.69
83164GS94	SBA POOL #505944	05/25/2027	2.0500	45,775.70	45,775.70	1.00536 CITIBANK	46,021.06	78.20
83164GTL6	SBA POOL #505955	07/25/2027	2.0500	128,786.22	128,786.22	1.00324 CITIBANK	129,203.49	220.01
83164GVQ2	SBA POOL #506023	08/25/2027	2.0500	194,507.85	194,507.85	1.00349 CITIBANK	195,186.68	332.28
83164GU34	SBA POOL #506002	08/25/2027	2.0500	561,612.18	561,612.18	1.00330 CITIBANK	563,465.50	959.42
83164GV25	SBA POOL #506033	09/25/2027	2.0500	14,115.09	14,115.09	1.00346 CITIBANK	14,163.93	24.11
83164GXL1	SBA POOL #506083	11/25/2027	2.0500	308,087.85	308,087.85	1.00247 CITIBANK	308,848.83	526.32
83164GYW6	SBA POOL #506125	11/25/2027	2.0500	268,785.47	268,785.47	1.00535 CITIBANK	270,223.47	459.18
83164G3E0	SBA POOL #506197	12/25/2027	2.0500	280,024.41	280,024.41	1.00370 CITIBANK	281,060.50	478.38
83164G4W9	SBA POOL #506237	01/25/2028	2.0500	55,476.82	55,476.82	1.00438 CITIBANK	55,719.81	94.77
83164HBL3	SBA POOL #506343	02/25/2028	2.0500	143,881.38	143,881.38	1.00317 CITIBANK	144,337.48	245.80

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83164HBY5	SBA POOL #506355	05/25/2028	2.0500	287,047.87	287,047.87	1.00633 CITIBANK	288,864.88	490.37
83164HFC9	SBA POOL #506463	07/25/2028	2.0500	65,886.58	65,886.58	1.00400 CITIBANK	66,150.13	112.56
83164HGN4	SBA POOL #506505	09/25/2028	2.0500	4,725.72	4,725.72	1.00431 CITIBANK	4,746.09	8.07
83164HGT1	SBA POOL #506510	10/25/2028	2.0500	46,903.43	46,903.43	1.00455 CITIBANK	47,116.84	80.13
83164HJY7	SBA POOL #506579	11/25/2028	2.0500	284,912.87	284,912.87	1.00447 CITIBANK	286,186.43	486.73
83164HMP2	SBA POOL #506666	12/25/2028	2.0500	290,156.59	290,156.59	1.00401 CITIBANK	291,320.12	495.68
83164HQB9	SBA POOL #506750	02/25/2029	2.0500	481,918.08	481,918.08	1.00420 CITIBANK	483,942.14	823.28
83164HT26	SBA POOL #506869	04/25/2029	2.0500	285,564.62	285,564.62	1.00304 CITIBANK	286,432.74	487.84
83164HW48	SBA POOL #506967	08/25/2029	2.0500	679,190.02	679,190.02	1.00415 CITIBANK	682,008.66	1,160.28
83164HY38	SBA POOL #507030	09/25/2029	2.0500	2,127,545.84	2,127,545.84	1.00457 CITIBANK	2,137,268.72	3,634.56
83164HWH9	SBA POOL #506948	09/25/2029	2.0500	188,002.01	188,002.01	1.00476 CITIBANK	188,896.90	321.17
83164H3K4	SBA POOL #507102	10/25/2029	2.0500	705,712.53	705,712.53	1.00436 CITIBANK	708,789.44	1,205.59
83164H5J5	SBA POOL #507149	01/25/2030	2.0500	1,113,401.29	1,113,401.29	1.00375 CITIBANK	1,117,576.54	1,902.06
83164H4C1	SBA POOL #507119	01/25/2030	2.0500	290,941.99	290,941.99	1.00271 CITIBANK	291,730.44	497.03
83164JAQ9	SBA POOL #507215	03/25/2030	2.0500	2,028,253.31	2,028,253.31	1.00555 CITIBANK	2,039,510.12	3,464.93
83164JAG1	SBA POOL #507207	03/25/2030	2.0500	886,065.43	886,065.43	1.00170 CITIBANK	887,571.74	1,513.70
83164JA89	SBA POOL #507231	05/25/2030	2.0500	1,434,630.64	1,434,630.64	1.00565 CITIBANK	1,442,736.30	2,450.83
83164JB47	SBA POOL #507259	05/25/2030	2.0500	1,093,081.66	1,093,081.66	1.00503 CITIBANK	1,098,579.86	1,867.35
83164JEE2	SBA POOL #507333	06/25/2030	2.0500	2,166,125.07	2,166,125.07	1.00223 CITIBANK	2,170,955.53	3,700.46
83164JC61	SBA POOL #507293	06/25/2030	2.0500	238,803.38	238,803.38	1.00343 CITIBANK	239,622.48	407.96
83164JES1	SBA POOL #507345	07/25/2030	2.0500	765,366.43	765,366.43	1.00571 CITIBANK	769,736.67	1,307.50
83164JGN0	SBA POOL #507405	08/25/2030	2.0500	370,048.52	370,048.52	1.00078 CITIBANK	370,337.16	632.17
83164JG67	SBA POOL #507421	09/25/2030	2.0500	834,760.27	834,760.27	1.00508 CITIBANK	839,000.85	1,426.05
83164JH82	SBA POOL #507455	09/25/2030	2.0500	1,756,204.29	1,756,204.29	1.00184 CITIBANK	1,759,435.71	3,000.18

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83164JKL9	SBA POOL #507499	10/25/2030	2.0500	618,211.44	618,211.44	1.00228 CITIBANK	619,620.96	1,056.11
83164JNE2	SBA POOL #507589	01/25/2031	2.0500	2,783,728.36	2,783,728.36	1.00188 CITIBANK	2,788,961.77	4,755.54
83164JMW3	SBA POOL #507573	01/25/2031	2.0500	1,828,872.12	1,828,872.12	1.00518 CITIBANK	1,838,345.68	3,124.32
83164JKU9	SBA POOL #507507	02/25/2031	2.0500	1,635,614.56	1,635,614.56	1.00188 CITIBANK	1,638,689.52	2,794.17
83164JPF7	SBA POOL #507622	02/25/2031	2.0750	417,979.19	417,979.19	1.00451 CITIBANK	419,864.28	722.76
83164JPW0	SBA POOL #507637	03/25/2031	2.0750	1,358,920.14	1,358,920.14	1.00096 CITIBANK	1,360,224.70	2,349.80
83164JML7	SBA POOL #507563	04/25/2031	2.0500	1,968,446.49	1,968,446.49	1.00154 CITIBANK	1,971,477.90	3,362.76
83164JQV1	SBA POOL #507668	04/25/2031	2.0750	428,718.81	428,718.81	1.00218 CITIBANK	429,653.42	741.33
83164JSC1	SBA POOL #507715	05/25/2031	2.0750	392,794.11	392,794.11	1.00254 CITIBANK	393,791.81	679.21
83164JRW8	SBA POOL #507701	05/25/2031	2.0750	661,262.83	661,262.83	1.00257 CITIBANK	662,962.28	1,143.43
83164JSZ0	SBA POOL #507736	06/25/2031	2.0750	182,811.39	182,811.39	1.00110 CITIBANK	183,012.48	316.11
83164JWU6	SBA POOL #507859	09/25/2031	2.0750	1,961,848.76	1,961,848.76	1.00148 CITIBANK	1,964,752.30	3,392.36
83164JXB7	SBA POOL #507874	10/25/2031	2.0750	522,054.86	522,054.86	1.00045 CITIBANK	522,289.78	902.72
83164J2A3	SBA POOL #507969	01/25/2032	2.0750	3,685,056.13	3,685,056.13	1.00235 CITIBANK	3,693,716.01	6,372.08
83164JZ25	SBA POOL #507961	01/25/2032	2.0750	2,192,897.74	2,192,897.74	1.00275 CITIBANK	2,198,928.21	3,791.89
83164J3Y0	SBA POOL #508015	02/25/2032	2.0750	1,370,277.86	1,370,277.86	1.00262 CITIBANK	1,373,867.99	2,369.44
83164J5L6	SBA POOL #508051	04/25/2032	2.0750	1,079,449.07	1,079,449.07	0.99967 CITIBANK	1,079,092.85	1,866.55
83164J5J1	SBA POOL #508049	04/25/2032	2.0750	769,232.87	769,232.87	1.00274 CITIBANK	771,340.57	1,330.13
83164J7G5	SBA POOL #508095	05/25/2032	2.0750	1,479,578.69	1,479,578.69	1.00293 CITIBANK	1,483,913.86	2,558.44
83164KAK9	SBA POOL #508110	07/25/2032	2.0750	1,432,686.17	1,432,686.17	1.00296 CITIBANK	1,436,926.92	2,477.35
83164KBJ1	SBA POOL #508141	08/25/2032	2.0750	139,699.82	139,699.82	1.00068 CITIBANK	139,794.82	241.56
83164KD42	SBA POOL #508223	09/25/2032	2.0750	1,386,336.96	1,386,336.96	1.00240 CITIBANK	1,389,664.17	2,397.21
83164KER0	SBA POOL #508244	11/25/2032	2.1000	1,120,175.35	1,120,175.35	1.00109 CITIBANK	1,121,396.34	1,960.31
83164KFN8	SBA POOL #508273	12/25/2032	2.1000	1,755,816.78	1,755,816.78	1.00111 CITIBANK	1,757,765.74	3,072.68

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83164KH89	SBA POOL #508355	03/25/2033	2.1000	389,099.44	389,099.44	1.00196 CITIBANK	389,862.07	680.92
83164KGM9	SBA POOL #508304	03/25/2033	2.1000	1,969,773.88	1,969,773.88	1.00110 CITIBANK	1,971,940.63	3,447.10
83164KJW4	SBA POOL #508377	04/25/2033	2.1250	3,258,755.25	3,258,755.25	1.00346 CITIBANK	3,270,030.54	5,770.71
83164KNM1	SBA POOL #508496 FR	07/25/2033	2.1250	1,661,390.22	1,661,390.22	1.00271 CITIBANK	1,665,892.59	2,942.05
83164KPV9	SBA POOL #508536 FR	09/25/2033	2.1750	1,397,203.36	1,397,203.36	1.00493 CITIBANK	1,404,091.57	2,532.43
83164KS38	SBA POOL #508638 FR	01/25/2034	2.8750	1,675,029.37	1,675,029.37	1.01876 CITIBANK	1,706,452.92	4,013.09
83164KUG6	SBA POOL #508683 FR	06/25/2034	2.7500	101,643.77	101,643.77	0.98645 CITIBANK	100,266.50	232.93
83164KVK6	SBA POOL #508718	08/25/2034	2.5000	3,161,784.86	3,161,784.86	1.01327 CITIBANK	3,203,741.75	6,587.05
83164KWN9	SBA POOL #508753 FR	11/25/2034	2.3750	419,065.57	419,065.57	0.99479 CITIBANK	416,882.24	829.40
83164KX81	SBA POOL #508803 FR	02/25/2035	2.3500	452,230.79	452,230.79	1.02172 CITIBANK	462,053.24	885.62
83164K6Q1	SBA POOL #508979 FR	01/25/2036	2.0250	1,934,487.59	1,934,487.59	1.00324 CITIBANK	1,940,755.33	3,264.45
83164LAG6	SBA POOL #509007 FR	03/25/2036	2.0250	1,000,732.04	1,000,732.04	1.00264 CITIBANK	1,003,373.97	1,688.74
83164LCE9	SBA POOL #509069 FR	05/25/2036	2.0250	1,113,651.46	1,113,651.46	1.00402 CITIBANK	1,118,128.34	1,879.29
83164LEA5	SBA POOL #509129 FR	08/25/2036	2.0000	510,986.93	510,986.93	1.00069 CITIBANK	511,339.51	851.64
83164LJC6	SBA POOL #509259 FR	01/25/2037	2.0000	2,759,036.47	2,759,036.47	1.00348 CITIBANK	2,768,637.92	4,598.39
83164LFJ5	SBA POOL #509169 FR	01/25/2037	2.0000	1,613,521.05	1,613,521.05	1.00347 CITIBANK	1,619,119.97	2,689.20
83164LGK1	SBA POOL #509202 FR	02/25/2037	2.0250	1,655,849.75	1,655,849.75	1.00420 CITIBANK	1,662,804.32	2,794.25
83164LLQ2	SBA POOL #509335 FR	10/25/2037	1.7500	2,283,411.24	2,283,411.24	0.99000 CITIBANK	2,260,577.13	3,329.97
83164LM81	SBA POOL #509383 FR	06/25/2038	1.7750	4,488,933.27	4,488,933.27	0.99131 CITIBANK	4,449,924.44	6,639.88
83164LNV9	SBA POOL #509404 FR	08/25/2038	1.8500	7,298,480.77	7,298,480.77	0.99124 CITIBANK	7,234,546.08	11,251.82
83164LPT2	SBA POOL #509434 FR	11/25/2038	1.9000	1,902,269.65	1,902,269.65	0.99292 CITIBANK	1,888,801.58	3,011.93
83164LRF0	SBA POOL #509486	04/25/2039	1.9000	3,577,533.85	3,577,533.85	0.99251 CITIBANK	3,550,738.12	5,664.43
83164LSF9	SBA POOL #509518	06/25/2039	1.9000	2,548,003.05	2,548,003.05	0.99086 CITIBANK	2,524,714.30	4,034.34
83164LVF5	SBA POOL #509614	01/25/2040	1.9000	8,843,094.44	8,843,094.44	0.99299 CITIBANK	8,781,104.35	14,001.57

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83164LXC0	SBA POOL #509675	05/25/2040	1.9000	2,857,603.84	2,857,603.84	0.99119 CITIBANK	2,832,428.35	4,524.54
83164LX22	SBA POOL #509697 FR	09/25/2040	1.9000	6,612,949.44	6,612,949.44	0.99221 CITIBANK	6,561,434.56	10,470.50
83164LY96	SBA POOL #509736 FR	10/25/2040	1.9500	9,257,321.75	9,257,321.75	0.99276 CITIBANK	9,190,298.74	15,043.15
83164LZW4	SBA POOL #509757	12/25/2040	1.9500	5,610,435.84	5,610,435.84	0.99330 CITIBANK	5,572,845.92	9,116.96
83164L2Z3	SBA POOL #509792	02/25/2041	2.0000	809,842.21	809,842.21	1.00107 CITIBANK	810,708.74	1,349.74
83164L3S8	SBA POOL #509809	03/25/2041	2.0000	4,397,770.95	4,397,770.95	1.00497 CITIBANK	4,419,627.87	7,329.62
83164L4M0	SBA POOL #509828	04/25/2041	2.0000	2,797,215.32	2,797,215.32	1.00195 CITIBANK	2,802,669.89	4,662.03
83164L4J7	SBA POOL #509825	04/25/2041	2.0000	6,842,647.30	6,842,647.30	1.00471 CITIBANK	6,874,876.17	11,404.41
83164L5Q0	SBA POOL #509855 FR	07/25/2041	2.0000	8,926,443.25	8,926,443.25	1.00445 CITIBANK	8,966,165.92	14,877.41
83164L7H8	SBA POOL #509896 FR	10/25/2041	2.0000	10,233,607.78	10,233,607.78	1.00222 CITIBANK	10,256,326.39	17,056.01
83164L5K3	SBA POOL #509850	11/25/2041	2.0000	7,469,138.62	7,469,138.62	1.00441 CITIBANK	7,502,077.52	12,448.56
83164MA82	SBA POOL #509931	12/25/2041	2.0000	3,875,782.83	3,875,782.83	1.00258 CITIBANK	3,885,782.35	6,459.64
83164MBL2	SBA POOL #509943	01/25/2042	2.0000	6,550,395.41	6,550,395.41	1.00338 CITIBANK	6,572,535.75	10,917.33
83164MBK4	SBA POOL #509942	01/25/2042	2.0000	10,769,177.99	10,769,177.99	1.00344 CITIBANK	10,806,223.96	17,948.63
83164MCD9	SBA POOL #509968	03/25/2042	2.0000	9,692,639.89	9,692,639.89	1.00318 CITIBANK	9,723,462.48	16,154.40
83164MCB3	SBA POOL #509966	03/25/2042	2.0000	10,240,756.09	10,240,756.09	1.00182 CITIBANK	10,259,394.27	17,067.93
83164MCX5	SBA POOL #509986	04/25/2042	2.0000	10,107,268.47	10,107,268.47	1.00253 CITIBANK	10,132,839.86	16,845.45
83164MC64	SBA POOL #509993	05/25/2042	2.0000	10,112,469.93	10,112,469.93	1.00255 CITIBANK	10,138,256.73	16,854.12
83164MBC2	SBA POOL #509935	07/25/2042	2.0000	9,251,952.87	9,251,952.87	1.00492 CITIBANK	9,297,472.48	15,419.92
83164MD30	SBA POOL #510022	07/25/2042	2.0000	10,522,859.41	10,522,859.41	1.00250 CITIBANK	10,549,166.56	17,538.10
83164MGH6	SBA POOL #510100	10/25/2042	2.0000	12,977,010.39	12,977,010.39	1.00248 CITIBANK	13,009,193.38	21,628.35
83164MH69	SBA POOL #510153	03/25/2043	2.0000	18,759,643.90	18,759,643.90	1.00306 CITIBANK	18,817,048.41	31,266.07

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8316A0GC8	SBA POOL #530194	07/25/2047	2.2500	47,249,837.00	47,249,837.00	1.00077 CITIBANK	47,286,219.37	88,593.44
				334,663,003.17	334,663,003.17		335,043,755.16	569,406.02
AIP:			85,640.33					
Book + AIP:			334,748,643.50	SBA POOL				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Current Value	Price	Val Accrued Source	Fair Value	Accrued Interest
31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.4147	333,159,000.00	3,058,759.43	3,058,759.43	0.99439	5.23490000 CITIBANK	3,041,594.59	13,343.58
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	857,923.15	857,923.15	0.99806	6.00000000 CITIBANK	856,257.58	4,289.62
				731,489,000.00	3,916,682.58				3,897,852.17	17,633.20
AIP:		0.00								
Book + AIP:		3,916,682.58		FNMA CMO						

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3135G0T78	FNMA DEB	10/05/2022	2.0000	100,000,000.00	100,019,278.92	0.99992	0.00977778 CITIBANK	99,992,000.00	977,778.00
3135G04Q3	FNMA DEB	05/22/2023	0.2500	495,000,000.00	493,764,044.15	0.97614	0.00089583 CITIBANK	483,189,300.00	443,435.85
3135G05G4	FNMA DEB	07/10/2023	0.2500	425,000,000.00	423,101,760.32	0.97128	0.00056250 CITIBANK	412,794,000.00	239,062.50
3135G06H1	FNMA DEB	11/27/2023	0.2500	150,000,000.00	150,029,863.03	0.95553	0.00086111 CITIBANK	143,329,500.00	129,166.50
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,287,014.96	0.89430	0.00037500 CITIBANK	67,072,500.00	28,125.00
				1,245,000,000.00	1,241,201,961.38			1,206,377,300.00	1,817,567.85
AIP:			6,250.00						
Book + AIP:			1,241,208,211.38	FNMA DEB					

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3130APYQ2	FHLB DEB	10/03/2022	0.1000	100,000,000.00	99,999,993.10	1.00000	0.00049444		CITIBANK	100,000,000.00	49,444.00
313381BR5	FHLB DEB	12/09/2022	1.8750	150,000,000.00	150,490,844.38	0.99677	0.00583333		CITIBANK	149,515,500.00	874,999.50
3130AJ7E3	FHLB DEB	02/17/2023	1.3750	100,000,000.00	100,022,815.38	0.99135	0.00168056		CITIBANK	99,135,000.00	168,056.00
313382AX1	FHLB DEB	03/10/2023	2.1250	150,000,000.00	150,650,887.71	0.99169	0.00123958		CITIBANK	148,753,500.00	185,937.00
3130ALRG1	FHLB DEB	03/17/2023	0.1250	100,000,000.00	99,974,801.10	0.98349	0.00004861		CITIBANK	98,349,000.00	4,861.00
3133ENVS6	FHLB DEB	05/02/2023	2.0300	100,000,000.00	99,882,908.84	0.98838	0.00840194		CITIBANK	98,838,000.00	840,194.00
3130AS4X4	FHLB DEB	05/16/2023	2.1250	50,000,000.00	50,000,000.00	0.98743	0.00796875		CITIBANK	49,371,500.00	398,437.50
3133834G3	FHLB DEB	06/09/2023	2.1250	100,000,000.00	101,050,587.12	0.98544	0.00661111		CITIBANK	98,544,000.00	661,111.00
3130ASEG0	FHLB DEB	07/11/2023	2.4600	100,000,000.00	100,000,000.00	0.98628	0.00738000		CITIBANK	98,628,000.00	738,000.00
3130ASV55	FHLB DEB	08/04/2023	3.0000	150,000,000.00	149,778,791.78	0.99022	0.00475000		CITIBANK	148,533,000.00	712,500.00
3130AT5B9	FHLB DEB	09/01/2023	3.3750	50,000,000.00	49,899,500.00	0.99173	0.00281250		CITIBANK	49,586,500.00	140,625.00
3130ATFX0	FHLB DEB	10/02/2023	4.1600	100,000,000.00	100,000,000.00	0.99838	0.00115556		CITIBANK	99,838,000.00	115,556.00
3130A0F70	FHLB DEB	12/08/2023	3.3750	100,000,000.00	99,931,426.56	0.98795	0.01059375		CITIBANK	98,795,000.00	1,059,375.00
3130AKK21	FHLB DEB	12/08/2023	0.2500	150,000,000.00	150,007,101.03	0.95272	0.00078472		CITIBANK	142,908,000.00	117,708.00
3130AQF57	FHLB DEB	12/22/2023	0.6250	50,000,000.00	49,935,062.54	0.95566	0.00171875		CITIBANK	47,783,000.00	85,937.50
3130ALSG0	FHLB DEB	03/08/2024	0.2500	50,000,000.00	49,938,705.09	0.94408	0.00015972		CITIBANK	47,204,000.00	7,986.00
3130AMEQ1	FHLB DEB	05/06/2024	0.5000	100,000,000.00	100,000,000.00	0.94502	0.00201389		CITIBANK	94,502,000.00	201,389.00
3130AMFA5	FHLB DEB	06/28/2024	0.3500	100,000,000.00	100,000,000.00	0.93779	0.00090417		CITIBANK	93,779,000.00	90,417.00
3130ASME6	FHLB DEB	07/08/2024	3.0000	35,000,000.00	34,939,995.35	0.97800	0.00691667		CITIBANK	34,230,000.00	242,083.45
3130AGWK7	FHLB DEB	08/15/2024	1.5000	150,000,000.00	153,025,142.91	0.95203	0.00191667		CITIBANK	142,804,500.00	287,500.50
3130AMWC2	FHLB DEB	10/01/2024	0.3900	100,000,000.00	100,000,000.00	0.92652	0.00000000		CITIBANK	92,652,000.00	0.00
3130AMN32	FHLB DEB	11/01/2024	0.4500	100,000,000.00	100,000,000.00	0.92473	0.00187500		CITIBANK	92,473,000.00	187,500.00
3130AMPG1	FHLB DEB	11/26/2024	0.4650	100,000,000.00	100,000,000.00	0.92253	0.00161458		CITIBANK	92,253,000.00	161,458.00
3130AQF40	FHLB DEB	12/20/2024	1.0000	100,000,000.00	96,341,470.66	0.92976	0.00280556		CITIBANK	92,976,000.00	280,556.00

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3130ANAK6	FHLB DEB	01/22/2025	1.0000	100,000,000.00	100,000,000.00	0.93079	0.00191667 CITIBANK	93,079,000.00	191,667.00
3130ASJE0	FHLB DEB	04/01/2025	3.3800	200,000,000.00	200,000,000.00	0.97619	0.00000000 CITIBANK	195,238,000.00	0.00
3130ASGH6	FHLB DEB	07/01/2025	3.4630	200,000,000.00	200,000,000.00	0.98278	0.00865750 CITIBANK	196,556,000.00	1,731,500.00
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.89568	0.00443333 CITIBANK	89,568,000.00	443,333.00
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.97325	0.00331972 CITIBANK	145,987,500.00	497,958.00
				3,135,000,000.00	3,135,870,033.55			3,031,880,000.00	10,476,089.45
AIP:			663,791.66						
Book + AIP:			3,136,533,825.21	FHLB DEB					

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3137EAER6	FHLMC DEB	05/05/2023	0.3750	590,000,000.00	587,396,953.76	0.97792	0.00152083 CITIBANK	576,972,800.00	897,289.70
3137EAEV7	FHLMC DEB	08/24/2023	0.2500	550,000,000.00	546,804,687.98	0.96542	0.00025694 CITIBANK	530,981,000.00	141,317.00
3137EAEY1	FHLMC DEB	10/16/2023	0.1250	100,000,000.00	96,815,831.38	0.95711	0.00057292 CITIBANK	95,711,000.00	57,292.00
3137EAEZ8	FHLMC DEB	11/06/2023	0.2500	200,000,000.00	197,719,095.36	0.95639	0.00100694 CITIBANK	191,278,000.00	201,388.00
3137EAFA2	FHLMC DEB	12/04/2023	0.2500	50,000,000.00	50,009,370.37	0.95427	0.00081250 CITIBANK	47,713,500.00	40,625.00
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,418,866.32	0.89729	0.00072917 CITIBANK	89,729,000.00	72,917.00
3137EAEX3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	48,939,477.55	0.89252	0.00008333 CITIBANK	44,626,000.00	4,166.50
				1,640,000,000.00	1,627,104,282.72			1,577,011,300.00	1,414,995.20
AIP:					125,694.44				
Book + AIP:					1,627,229,977.16		FHLMC DEB		

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3133EMF72	FFCB DEB	12/08/2022	0.1000	75,000,000.00	74,999,057.30	0.99440	0.00031389	CITIBANK	74,580,000.00	23,541.75
3133EMD58	FFCB DEB	01/03/2023	0.1000	75,000,000.00	74,997,321.24	0.99271	0.00024444	CITIBANK	74,453,250.00	18,333.00
3133EMML3	FFCB DEB	01/12/2023	0.1200	150,000,000.00	149,987,755.38	0.99096	0.00026333	CITIBANK	148,644,000.00	39,499.50
3133EMSS2	FFCB DEB	03/09/2023	0.1250	175,000,000.00	174,974,173.92	0.98350	0.00007639	CITIBANK	172,112,500.00	13,368.25
3133EMUH3	FFCB DEB	03/23/2023	0.1250	150,000,000.00	149,971,166.75	0.98203	0.00002778	CITIBANK	147,304,500.00	4,167.00
3133ENMY3	FFCB DEB	04/03/2023	0.8000	50,000,000.00	49,991,103.77	0.98481	0.00395556	CITIBANK	49,240,500.00	197,778.00
3133EMXM9	FFCB DEB	04/27/2023	0.1250	50,000,000.00	49,988,508.29	0.97818	0.00053472	CITIBANK	48,909,000.00	26,736.00
3133EMYX4	FFCB DEB	05/10/2023	0.1250	75,000,000.00	74,970,936.99	0.97614	0.00048958	CITIBANK	73,210,500.00	36,718.50
3133EM4Q2	FFCB DEB	05/15/2023	0.1700	100,000,000.00	99,969,053.62	0.97545	0.00064222	CITIBANK	97,545,000.00	64,222.00
3133EMA28	FFCB DEB	05/18/2023	0.1250	100,000,000.00	99,984,293.56	0.97631	0.00046181	CITIBANK	97,631,000.00	46,181.00
3133ENEW6	FFCB DEB	05/23/2023	0.3750	100,000,000.00	99,980,714.28	0.97654	0.00133333	CITIBANK	97,654,000.00	133,333.00
3133EMF31	FFCB DEB	06/02/2023	0.1250	100,000,000.00	99,981,464.08	0.97338	0.00041319	CITIBANK	97,338,000.00	41,319.00
3133ENYG9	FFCB DEB	06/07/2023	2.2500	100,000,000.00	99,960,214.88	0.98674	0.00712500	CITIBANK	98,674,000.00	712,500.00
3133EKSX7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,984,499.66	0.98168	0.00467083	CITIBANK	49,084,000.00	233,541.50
3133ENA83	FFCB DEB	07/11/2023	3.0000	100,000,000.00	99,985,187.32	0.99037	0.00666667	CITIBANK	99,037,000.00	666,667.00
3133ENH86	FFCB DEB	08/18/2023	3.2500	100,000,000.00	99,966,668.76	0.99131	0.00388194	CITIBANK	99,131,000.00	388,194.00
3133ENJ68	FFCB DEB	09/01/2023	3.2500	150,000,000.00	149,548,588.78	0.99090	0.00270833	CITIBANK	148,635,000.00	406,249.50
3133EMUF7	FFCB DEB	09/22/2023	0.2200	40,000,000.00	39,987,522.45	0.96120	0.00005500	CITIBANK	38,448,000.00	2,200.00
3133ENAL4	FFCB DEB	10/12/2023	0.2900	50,000,000.00	49,803,926.38	0.95962	0.00136139	CITIBANK	47,981,000.00	68,069.50
3133ENUP3	FFCB DEB	10/18/2023	2.2000	100,000,000.00	99,979,087.60	0.97802	0.00996111	CITIBANK	97,802,000.00	996,111.00
3133ENDR8	FFCB DEB	11/09/2023	0.4000	100,000,000.00	99,793,486.04	0.95747	0.00157778	CITIBANK	95,747,000.00	157,778.00
3133ENGF1	FFCB DEB	12/01/2023	0.5000	50,000,000.00	49,957,575.55	0.95710	0.00166667	CITIBANK	47,855,000.00	83,333.50
3133ENHR4	FFCB DEB	12/20/2023	0.6800	50,000,000.00	49,979,245.54	0.95641	0.00190778	CITIBANK	47,820,500.00	95,389.00
3133ENXF2	FFCB DEB	02/23/2024	2.6000	100,000,000.00	100,051,637.50	0.97708	0.00274444	CITIBANK	97,708,000.00	274,444.00

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3133EMTW2	FFCB DEB	03/18/2024	0.3000	100,000,000.00	99,939,698.62	0.94176	0.00010833 CITIBANK	94,176,000.00	10,833.00
3133ENC73	FFCB DEB	07/26/2024	3.2500	100,000,000.00	99,912,798.92	0.98084	0.00586806 CITIBANK	98,084,000.00	586,806.00
3133ENL40	FFCB DEB	09/13/2024	3.5000	50,000,000.00	49,899,048.56	0.98434	0.00175000 CITIBANK	49,217,000.00	87,500.00
3133ENP61	FFCB DEB	09/02/2025	3.9600	150,000,000.00	150,000,000.00	1.00427	0.00022000 CITIBANK	150,640,500.00	33,000.00
				2,590,000,000.00	2,588,544,735.74			2,538,662,250.00	5,447,813.00
AIP:		74,305.54							
Book + AIP:		2,588,619,041.28	FFCB DEB						

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45818WCY0	IADB DEB	02/28/2023	0.1550	100,000,000.00	100,000,000.00	0.98417	0.00014208	CITIBANK	98,417,000.00	14,208.00
459058JV6	IBRD DEB	04/20/2023	0.1250	100,000,000.00	99,943,004.12	0.97887	0.00055903	CITIBANK	97,887,000.00	55,903.00
4581X0DM7	IADB DEB	05/24/2023	0.5000	300,000,000.00	300,569,357.64	0.97718	0.00176389	CITIBANK	293,154,000.00	529,167.00
45950VQC3	IFC DEB	09/25/2023	0.2600	100,000,000.00	100,000,000.00	0.96245	0.00004333	CITIBANK	96,245,000.00	4,333.00
4581X0CC0	IADB DEB	10/04/2023	3.0000	200,000,000.00	205,492,919.96	0.98898	0.01475000	CITIBANK	197,796,000.00	2,950,000.00
4581X0DP0	IADB DEB	11/15/2023	0.2500	200,000,000.00	199,926,895.80	0.95840	0.00094444	CITIBANK	191,680,000.00	188,888.00
45818WCX2	IADB DEB	02/29/2024	0.2600	100,000,000.00	100,000,000.00	0.94550	0.00023111	CITIBANK	94,550,000.00	23,111.00
45906M3J8	IBRD DEB	04/02/2024	3.8500	150,000,000.00	150,000,000.00	0.99572	0.00096250	CITIBANK	149,358,000.00	144,375.00
45950VPW0	IFC DEB	04/26/2024	0.3850	100,000,000.00	100,000,000.00	0.93734	0.00165764	CITIBANK	93,734,000.00	165,764.00
4581X0EE4	IADB DEB	07/01/2024	3.2500	170,000,000.00	169,976,545.03	0.98067	0.00812500	CITIBANK	166,713,900.00	1,381,250.00
45950VQB5	IFC DEB	07/01/2024	0.3800	100,000,000.00	100,000,000.00	0.93037	0.00095000	CITIBANK	93,037,000.00	95,000.00
459056HV2	IBRD DEB	08/28/2024	1.5000	150,000,000.00	153,118,409.48	0.94911	0.00137500	CITIBANK	142,366,500.00	206,250.00
459058KE2	IBRD DEB	11/18/2024	0.8900	100,000,000.00	100,000,000.00	0.93044	0.00328806	CITIBANK	93,044,000.00	328,806.00
45950VQV1	IFC DEB	12/02/2024	0.9100	100,000,000.00	100,000,000.00	0.92532	0.00300806	CITIBANK	92,532,000.00	300,806.00
45818WDN3	IADB DEB	04/29/2025	3.0000	50,000,000.00	49,982,871.40	0.96688	0.01266667	CITIBANK	48,344,000.00	633,333.50
45818WDP8	IADB DEB	08/01/2025	3.0300	100,000,000.00	100,000,000.00	0.96406	0.00505000	CITIBANK	96,406,000.00	505,000.00
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.87916	0.00071667	CITIBANK	87,916,000.00	71,667.00
				2,220,000,000.00	2,229,010,003.43				2,133,180,400.00	7,597,861.50
AIP:		180,555.56								
Book + AIP:		2,229,190,558.99		SUPRANAT'L DEB						

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3134GXD43	FHLMC DEB CL	03/01/2024	3.2500	200,000,000.00	200,000,000.00	0.98725	0.00270833	CITIBANK	197,450,000.00	541,666.00
3130AMU59	FHLB DEB CL	07/01/2024	0.3400	100,000,000.00	100,000,000.00	0.92942	0.00085000	CITIBANK	92,942,000.00	85,000.00
3134GXE59	FHLMC DEB CL	07/12/2024	3.1500	100,000,000.00	100,000,000.00	0.98411	0.00691250	CITIBANK	98,411,000.00	691,250.00
3134GXZR8	FHLMC DEB CL	08/01/2024	3.5600	150,000,000.00	150,000,000.00	0.98296	0.00593333	CITIBANK	147,444,000.00	889,999.50
3130ARSW2	FHLB DEB CL	10/01/2024	2.6500	100,000,000.00	100,000,000.00	0.96324	0.00000000	CITIBANK	96,324,000.00	0.00
3130AQLY7	FHLB DEB CL	10/01/2024	1.1200	100,000,000.00	100,000,000.00	0.93466	0.00280000	CITIBANK	93,466,000.00	280,000.00
3134GXYB4	FHLMC DEB CL	03/03/2025	3.0200	150,000,000.00	150,000,000.00	0.97779	0.00251667	CITIBANK	146,668,500.00	377,500.50
3130ARNJ6	FHLB DEB CL	04/01/2025	2.8750	100,000,000.00	100,000,000.00	0.95856	0.01389583	CITIBANK	95,856,000.00	1,389,583.00
3134GXQS6	FHLMC DEB CL	04/01/2025	2.9000	100,000,000.00	100,000,000.00	0.97077	0.00000000	CITIBANK	97,077,000.00	0.00
3134GXSU9	FHLMC DEB CL	05/01/2025	3.2800	100,000,000.00	100,000,000.00	0.97168	0.01357556	CITIBANK	97,168,000.00	1,357,556.00
3134GXC93	FHLMC DEB CL	07/01/2025	3.4200	200,000,000.00	200,000,000.00	0.98092	0.00864500	CITIBANK	196,184,000.00	1,729,000.00
3134GXXU3	FHLMC DEB CL	07/01/2025	3.0900	150,000,000.00	150,000,000.00	0.97286	0.00755333	CITIBANK	145,929,000.00	1,132,999.50
3134GXSL9	FHLMC DEB CL	08/01/2025	3.0500	100,000,000.00	100,000,000.00	0.97557	0.01262361	CITIBANK	97,557,000.00	1,262,361.00
3134GXD35	FHLMC DEB CL	10/01/2025	3.5000	200,000,000.00	200,000,000.00	0.97810	0.00884722	CITIBANK	195,620,000.00	1,769,444.00
3134GXXZ2	FHLMC DEB CL	10/01/2025	3.1250	150,000,000.00	150,000,000.00	0.96981	0.00920139	CITIBANK	145,471,500.00	1,380,208.50
3134GXYQ1	FHLMC DEB CL	11/03/2025	3.2000	150,000,000.00	150,000,000.00	0.97612	0.00942222	CITIBANK	146,418,000.00	1,413,333.00
3130ARYP0	FHLB DEB CL	12/01/2025	3.1000	100,000,000.00	100,000,000.00	0.95746	0.01033333	CITIBANK	95,746,000.00	1,033,333.00
3134GX2G8	FHLMC DEB CL	03/27/2026	4.0000	100,000,000.00	100,000,000.00	0.98815	0.00188889	CITIBANK	98,815,000.00	188,889.00
45906MYF2	IBRD DEB CL	07/01/2026	3.3750	100,000,000.00	100,000,000.00	1.00000	0.00721875	CITIBANK	100,000,000.00	721,875.00
3130ARSK8	FHLB DEB CL	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.94040	0.01319306	CITIBANK	94,040,000.00	1,319,306.00
45906MYG0	IBRD DEB CL	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.95522	0.00441944	CITIBANK	95,522,000.00	441,944.00
				2,650,000,000.00	2,650,000,000.00				2,574,109,000.00	18,005,248.00
AIP:		0.00								
Book + AIP:		2,650,000,000.00	CALLABLE DEB							

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313385J23	FHLB DN	10/03/2022	0.0000	1,950,000,000.00	1,947,875,618.04	1.00000 CITIBANK	1,950,000,000.00
313385J64	FHLB DN	10/07/2022	0.0000	300,000,000.00	298,545,111.10	0.99967 CITIBANK	299,901,000.00
313385K21	FHLB DN	10/11/2022	0.0000	200,000,000.00	198,880,833.32	0.99933 CITIBANK	199,866,000.00
313385K88	FHLB DN	10/17/2022	0.0000	100,000,000.00	99,437,944.44	0.99884 CITIBANK	99,884,000.00
313385L46	FHLB DN	10/21/2022	0.0000	100,000,000.00	99,478,666.66	0.99849 CITIBANK	99,849,000.00
313385L79	FHLB DN	10/24/2022	0.0000	800,000,000.00	795,441,923.59	0.99826 CITIBANK	798,608,000.00
313385M29	FHLB DN	10/27/2022	0.0000	200,000,000.00	198,711,916.66	0.99801 CITIBANK	199,602,000.00
313385M37	FHLB DN	10/28/2022	0.0000	300,000,000.00	299,483,388.90	0.99790 CITIBANK	299,370,000.00
313385M78	FHLB DN	11/01/2022	0.0000	1,700,000,000.00	1,694,823,180.60	0.99747 CITIBANK	1,695,699,000.00
313385N28	FHLB DN	11/04/2022	0.0000	100,000,000.00	99,277,986.12	0.99720 CITIBANK	99,720,000.00
313385N85	FHLB DN	11/10/2022	0.0000	100,000,000.00	99,229,444.44	0.99668 CITIBANK	99,668,000.00
313385P83	FHLB DN	11/18/2022	0.0000	150,000,000.00	148,881,750.00	0.99598 CITIBANK	149,397,000.00
313385Q33	FHLB DN	11/21/2022	0.0000	100,000,000.00	99,754,750.00	0.99572 CITIBANK	99,572,000.00
313385R24	FHLB DN	11/28/2022	0.0000	200,000,000.00	199,482,000.00	0.99511 CITIBANK	199,022,000.00
313385R32	FHLB DN	11/29/2022	0.0000	800,000,000.00	793,587,736.14	0.99503 CITIBANK	796,024,000.00
313385R57	FHLB DN	12/01/2022	0.0000	1,050,000,000.00	1,044,907,374.99	0.99443 CITIBANK	1,044,151,500.00
313385R65	FHLB DN	12/02/2022	0.0000	100,000,000.00	99,025,000.00	0.99433 CITIBANK	99,433,000.00
313385S80	FHLB DN	12/12/2022	0.0000	150,000,000.00	148,818,680.55	0.99339 CITIBANK	149,008,500.00
313385U38	FHLB DN	12/23/2022	0.0000	200,000,000.00	198,118,583.34	0.99235 CITIBANK	198,470,000.00
313385U79	FHLB DN	12/27/2022	0.0000	400,000,000.00	396,038,583.34	0.99198 CITIBANK	396,792,000.00
313384AC3	FHLB DN	01/03/2023	0.0000	200,000,000.00	198,371,083.34	0.99093 CITIBANK	198,186,000.00
313384AF6	FHLB DN	01/06/2023	0.0000	100,000,000.00	98,643,000.00	0.99064 CITIBANK	99,064,000.00
313384AN9	FHLB DN	01/13/2023	0.0000	100,000,000.00	98,676,736.12	0.98995 CITIBANK	98,995,000.00
313384BC2	FHLB DN	01/27/2023	0.0000	700,000,000.00	690,189,916.68	0.98858 CITIBANK	692,006,000.00
313384BH1	FHLB DN	02/01/2023	0.0000	800,000,000.00	789,316,027.78	0.98754 CITIBANK	790,032,000.00
313384BQ1	FHLB DN	02/08/2023	0.0000	300,000,000.00	295,778,819.44	0.98683 CITIBANK	296,049,000.00

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313384BS7	FHLB DN	02/10/2023	0.0000	100,000,000.00	98,478,888.88	0.98662 CITIBANK	98,662,000.00
313384BW8	FHLB DN	02/14/2023	0.0000	100,000,000.00	98,542,000.00	0.98621 CITIBANK	98,621,000.00
313384CG2	FHLB DN	02/24/2023	0.0000	100,000,000.00	98,201,416.66	0.98519 CITIBANK	98,519,000.00
313384CK3	FHLB DN	02/27/2023	0.0000	600,000,000.00	590,410,041.68	0.98489 CITIBANK	590,934,000.00
313384CL1	FHLB DN	02/28/2023	0.0000	100,000,000.00	98,638,888.88	0.98478 CITIBANK	98,478,000.00
313384CM9	FHLB DN	03/01/2023	0.0000	1,000,000,000.00	985,058,944.44	0.98406 CITIBANK	984,060,000.00
313384CU1	FHLB DN	03/08/2023	0.0000	200,000,000.00	196,482,875.00	0.98331 CITIBANK	196,662,000.00
313384DL0	FHLB DN	03/24/2023	0.0000	300,000,000.00	294,130,263.90	0.98162 CITIBANK	294,486,000.00
313384DQ9	FHLB DN	03/28/2023	0.0000	600,000,000.00	588,686,180.56	0.98119 CITIBANK	588,714,000.00
313384DR7	FHLB DN	03/29/2023	0.0000	100,000,000.00	98,121,958.34	0.98109 CITIBANK	98,109,000.00
313384DS5	FHLB DN	03/30/2023	0.0000	300,000,000.00	294,110,166.66	0.98098 CITIBANK	294,294,000.00
313384DW6	FHLB DN	04/03/2023	0.0000	900,000,000.00	883,442,861.08	0.98072 CITIBANK	882,648,000.00
313384FA2	FHLB DN	05/01/2023	0.0000	700,000,000.00	685,878,180.56	0.97781 CITIBANK	684,467,000.00
313384GB9	FHLB DN	05/26/2023	0.0000	400,000,000.00	390,000,777.78	0.97521 CITIBANK	390,084,000.00
313384GH6	FHLB DN	06/01/2023	0.0000	500,000,000.00	487,799,388.88	0.97452 CITIBANK	487,260,000.00
313384HJ1	FHLB DN	06/26/2023	0.0000	300,000,000.00	291,670,236.10	0.97193 CITIBANK	291,579,000.00
313384HR3	FHLB DN	07/03/2023	0.0000	700,000,000.00	680,033,138.88	0.97121 CITIBANK	679,847,000.00
313384JR1	FHLB DN	07/27/2023	0.0000	200,000,000.00	193,977,611.10	0.96872 CITIBANK	193,744,000.00
313384JW0	FHLB DN	08/01/2023	0.0000	300,000,000.00	290,886,916.66	0.96813 CITIBANK	290,439,000.00
313384LD9	FHLB DN	09/01/2023	0.0000	100,000,000.00	96,520,000.00	0.96493 CITIBANK	96,493,000.00

18,800,000,000.00 18,571,846,791.63 18,586,469,000.00

AIP: 0.00
Book + AIP: 18,571,846,791.63

FHLB DN

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313397J69	FHLMC DN	10/07/2022	0.0000	100,000,000.00	99,801,944.44	0.99967 CITIBANK	99,967,000.00
313397K26	FHLMC DN	10/11/2022	0.0000	200,000,000.00	199,705,555.56	0.99934 CITIBANK	199,868,000.00
313397K83	FHLMC DN	10/17/2022	0.0000	150,000,000.00	149,602,583.34	0.99884 CITIBANK	149,826,000.00
313397L41	FHLMC DN	10/21/2022	0.0000	200,000,000.00	199,645,250.01	0.99851 CITIBANK	199,702,000.00
313397L74	FHLMC DN	10/24/2022	0.0000	100,000,000.00	99,675,444.44	0.99826 CITIBANK	99,826,000.00
313397M24	FHLMC DN	10/27/2022	0.0000	100,000,000.00	99,682,222.22	0.99801 CITIBANK	99,801,000.00
				850,000,000.00	848,113,000.01		848,990,000.00
AIP:			0.00				
Book + AIP:			848,113,000.01	FHLMC DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053J21	IBRD DN	10/03/2022	0.0000	400,000,000.00	399,555,805.54	1.00000 CITIBANK	400,000,000.00
459053J62	IBRD DN	10/07/2022	0.0000	100,000,000.00	99,438,250.00	0.99967 CITIBANK	99,967,000.00
459053K29	IBRD DN	10/11/2022	0.0000	200,000,000.00	198,872,222.22	0.99934 CITIBANK	199,868,000.00
459053K86	IBRD DN	10/17/2022	0.0000	300,000,000.00	298,286,833.32	0.99884 CITIBANK	299,652,000.00
459053L77	IBRD DN	10/24/2022	0.0000	200,000,000.00	198,943,333.32	0.99826 CITIBANK	199,652,000.00
459053M27	IBRD DN	10/27/2022	0.0000	100,000,000.00	99,401,111.12	0.99801 CITIBANK	99,801,000.00
459053M76	IBRD DN	11/01/2022	0.0000	300,000,000.00	298,203,472.22	0.99747 CITIBANK	299,241,000.00
459053N26	IBRD DN	11/04/2022	0.0000	100,000,000.00	99,375,000.00	0.99720 CITIBANK	99,720,000.00
459053N75	IBRD DN	11/09/2022	0.0000	100,000,000.00	99,275,694.44	0.99677 CITIBANK	99,677,000.00
459053R30	IBRD DN	11/29/2022	0.0000	200,000,000.00	198,641,805.56	0.99503 CITIBANK	199,006,000.00
459053R97	IBRD DN	12/05/2022	0.0000	200,000,000.00	197,963,055.56	0.99405 CITIBANK	198,810,000.00
459053S39	IBRD DN	12/07/2022	0.0000	100,000,000.00	98,920,277.78	0.99386 CITIBANK	99,386,000.00
459053S88	IBRD DN	12/12/2022	0.0000	500,000,000.00	494,774,166.66	0.99339 CITIBANK	496,695,000.00
459053U36	IBRD DN	12/23/2022	0.0000	300,000,000.00	296,372,083.34	0.99235 CITIBANK	297,705,000.00
459052AC0	IBRD DN	01/03/2023	0.0000	100,000,000.00	98,736,888.88	0.99093 CITIBANK	99,093,000.00
459052BH8	IBRD DN	02/01/2023	0.0000	300,000,000.00	296,103,472.22	0.98754 CITIBANK	296,262,000.00
459052BQ8	IBRD DN	02/08/2023	0.0000	200,000,000.00	197,221,250.00	0.98683 CITIBANK	197,366,000.00
459052BW5	IBRD DN	02/14/2023	0.0000	100,000,000.00	98,601,166.66	0.98621 CITIBANK	98,621,000.00
459052CK0	IBRD DN	02/27/2023	0.0000	350,000,000.00	344,698,750.02	0.98489 CITIBANK	344,711,500.00
459052CU8	IBRD DN	03/08/2023	0.0000	400,000,000.00	393,277,500.02	0.98331 CITIBANK	393,324,000.00
459052DA1	IBRD DN	03/14/2023	0.0000	100,000,000.00	98,201,666.66	0.98268 CITIBANK	98,268,000.00
459052DS2	IBRD DN	03/30/2023	0.0000	200,000,000.00	196,025,555.54	0.98098 CITIBANK	196,196,000.00
				4,850,000,000.00	4,800,889,361.08		4,813,021,500.00
AIP:		0.00					
Book + AIP:		4,800,889,361.08	IBRD DN				

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459515J29	IFC DN	10/03/2022	0.0000	100,000,000.00	99,544,000.00	1.00000 CITIBANK	100,000,000.00
459515K27	IFC DN	10/11/2022	0.0000	50,000,000.00	49,784,722.22	0.99934 CITIBANK	49,967,000.00
459515K84	IFC DN	10/17/2022	0.0000	100,000,000.00	99,456,000.00	0.99884 CITIBANK	99,884,000.00
459515L42	IFC DN	10/21/2022	0.0000	150,000,000.00	149,612,083.32	0.99851 CITIBANK	149,776,500.00
459515M25	IFC DN	10/27/2022	0.0000	100,000,000.00	99,732,777.78	0.99801 CITIBANK	99,801,000.00
459515N73	IFC DN	11/09/2022	0.0000	100,000,000.00	99,359,833.34	0.99677 CITIBANK	99,677,000.00
459515U34	IFC DN	12/23/2022	0.0000	100,000,000.00	98,792,500.00	0.99235 CITIBANK	99,235,000.00
459516AF7	IFC DN	01/06/2023	0.0000	100,000,000.00	98,792,361.12	0.99064 CITIBANK	99,064,000.00
459516AN0	IFC DN	01/13/2023	0.0000	100,000,000.00	98,745,250.00	0.98995 CITIBANK	98,995,000.00
459516BC3	IFC DN	01/27/2023	0.0000	200,000,000.00	197,265,500.00	0.98858 CITIBANK	197,716,000.00
459516BH2	IFC DN	02/01/2023	0.0000	100,000,000.00	98,555,555.56	0.98754 CITIBANK	98,754,000.00
459516CM0	IFC DN	03/01/2023	0.0000	100,000,000.00	98,403,472.22	0.98406 CITIBANK	98,406,000.00
				1,300,000,000.00	1,288,044,055.56		1,291,275,500.00
AIP:			0.00				
Book + AIP:			1,288,044,055.56	IFC DN			

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313313J25	FFCB DN	10/03/2022	0.0000	300,000,000.00	299,074,777.78	1.00000 CITIBANK	300,000,000.00
313313L71	FFCB DN	10/24/2022	0.0000	200,000,000.00	198,936,888.88	0.99826 CITIBANK	199,652,000.00
313313M39	FFCB DN	10/28/2022	0.0000	50,000,000.00	49,871,694.44	0.99793 CITIBANK	49,896,500.00
313313M70	FFCB DN	11/01/2022	0.0000	50,000,000.00	49,837,222.22	0.99747 CITIBANK	49,873,500.00
313313N20	FFCB DN	11/04/2022	0.0000	100,000,000.00	99,288,194.44	0.99720 CITIBANK	99,720,000.00
313313R26	FFCB DN	11/28/2022	0.0000	50,000,000.00	49,593,750.00	0.99511 CITIBANK	49,755,500.00
313313R59	FFCB DN	12/01/2022	0.0000	50,000,000.00	49,658,263.89	0.99443 CITIBANK	49,721,500.00
313313S33	FFCB DN	12/07/2022	0.0000	100,000,000.00	98,857,638.88	0.99386 CITIBANK	99,386,000.00
313313U71	FFCB DN	12/27/2022	0.0000	150,000,000.00	148,442,347.22	0.99198 CITIBANK	148,797,000.00
313312AC4	FFCB DN	01/03/2023	0.0000	300,000,000.00	297,383,333.32	0.99093 CITIBANK	297,279,000.00
313312AJ9	FFCB DN	01/09/2023	0.0000	200,000,000.00	197,375,972.22	0.99034 CITIBANK	198,068,000.00
313312BC3	FFCB DN	01/27/2023	0.0000	100,000,000.00	98,525,833.34	0.98858 CITIBANK	98,858,000.00
313312BH2	FFCB DN	02/01/2023	0.0000	150,000,000.00	148,204,305.56	0.98754 CITIBANK	148,131,000.00
313312CG3	FFCB DN	02/24/2023	0.0000	100,000,000.00	98,580,000.00	0.98519 CITIBANK	98,519,000.00
313312CM0	FFCB DN	03/01/2023	0.0000	400,000,000.00	394,158,694.46	0.98406 CITIBANK	393,624,000.00
313312CU2	FFCB DN	03/08/2023	0.0000	100,000,000.00	98,231,555.56	0.98331 CITIBANK	98,331,000.00
313312DL1	FFCB DN	03/24/2023	0.0000	200,000,000.00	196,073,583.32	0.98162 CITIBANK	196,324,000.00
313312DQ0	FFCB DN	03/28/2023	0.0000	100,000,000.00	98,166,666.66	0.98119 CITIBANK	98,119,000.00
313312DR8	FFCB DN	03/29/2023	0.0000	100,000,000.00	98,280,000.00	0.98109 CITIBANK	98,109,000.00
313312DS6	FFCB DN	03/30/2023	0.0000	200,000,000.00	196,182,083.34	0.98098 CITIBANK	196,196,000.00
313312DW7	FFCB DN	04/03/2023	0.0000	500,000,000.00	490,567,055.58	0.98072 CITIBANK	490,360,000.00
313312FA3	FFCB DN	05/01/2023	0.0000	100,000,000.00	98,061,111.12	0.97781 CITIBANK	97,781,000.00
313312GH7	FFCB DN	06/01/2023	0.0000	300,000,000.00	292,839,694.44	0.97452 CITIBANK	292,356,000.00
313312HJ2	FFCB DN	06/26/2023	0.0000	100,000,000.00	97,264,000.00	0.97193 CITIBANK	97,193,000.00
313312HR4	FFCB DN	07/03/2023	0.0000	300,000,000.00	291,605,000.00	0.97121 CITIBANK	291,363,000.00
313312JW1	FFCB DN	08/01/2023	0.0000	400,000,000.00	387,529,416.68	0.96813 CITIBANK	387,252,000.00

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313312LD0	FFCB DN	09/01/2023	0.0000	100,000,000.00	96,155,555.56	0.96493 CITIBANK	96,493,000.00
				4,800,000,000.00	4,718,744,638.91		4,721,158,000.00
AIP:			0.00				
Book + AIP:				4,718,744,638.91		FFCB DN	

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818LN22	IADB DN	11/04/2022	0.0000	50,000,000.00	49,701,944.44	0.99720 CITIBANK	49,860,000.00
				50,000,000.00	49,701,944.44		49,860,000.00
AIP:		0.00					
Book + AIP:		49,701,944.44	IADB DN				

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06054R3Z3	BOFA BN	01/03/2023	06/30/2022	3.0000	100,000,000.00	100,000,000.00	3.8200	0.997803496 MESIROW	99,780,349.59	775,000.00
					100,000,000.00	100,000,000.00			99,780,349.59	775,000.00
AIP:									0.00	
Book + AIP:					100,000,000.00			BANK NOTE		

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
17305T2C5	CITIBANK CD	10/03/2022	02/16/2022	0.8900	110,000,000.00	110,000,000.00	3.2900	0.999865665 MESIROW	109,985,223.20	617,313.89
90333V4K3	US BANK CD	10/03/2022	03/17/2022	0.7700	100,000,000.00	100,000,000.00	3.2900	0.999859252 MESIROW	99,985,925.17	423,500.00
06426GYA9	BOWEST CD	10/03/2022	04/15/2022	1.4700	200,000,000.00	200,000,000.00	3.2900	0.999897646 MESIROW	199,979,529.26	1,380,166.67
06426GYT8	BOWEST CD	10/07/2022	08/31/2022	2.4200	100,000,000.00	100,000,000.00	3.2900	0.999853937 MESIROW	99,985,393.74	208,388.89
06426GYU5	BOWEST CD	10/14/2022	09/09/2022	2.6300	100,000,000.00	100,000,000.00	3.2900	0.999760042 MESIROW	99,976,004.23	160,722.22
06426GYW1	BOWEST CD	10/24/2022	09/26/2022	3.0500	100,000,000.00	100,000,000.00	3.2900	0.999846100 MESIROW	99,984,609.97	42,361.11
62478UF92	MUFG UNION CD	12/05/2022	06/15/2022	2.2500	100,000,000.00	100,000,000.00	3.6500	0.997444579 MESIROW	99,744,457.88	675,000.00
17305T4Q2	CITIBANK CD	12/12/2022	07/07/2022	2.9000	50,000,000.00	50,000,000.00	3.6500	0.998460664 MESIROW	49,923,033.22	346,388.89
90333V4V9	US BANK CD	12/12/2022	06/13/2022	2.0000	100,000,000.00	100,000,000.00	3.6500	0.996679628 MESIROW	99,667,962.76	611,111.11
62478UFV3	MUFG UNION CD	01/03/2023	08/04/2022	3.1500	100,000,000.00	100,000,000.00	3.8200	0.998217713 MESIROW	99,821,771.26	507,500.00
06426GYQ4	BOWEST CD	01/03/2023	08/04/2022	3.2700	100,000,000.00	100,000,000.00	3.8200	0.998526042 MESIROW	99,852,604.21	526,833.33
06426GYN1	BOWEST CD	01/03/2023	06/30/2022	2.9400	100,000,000.00	100,000,000.00	3.8200	0.997649907 MESIROW	99,764,990.72	759,500.00
62478UFJ0	MUFG UNION CD	01/06/2023	07/15/2022	3.2000	100,000,000.00	100,000,000.00	3.8200	0.998275828 MESIROW	99,827,582.77	693,333.33
90333V5A4	US BANK CD	01/27/2023	08/31/2022	3.3000	100,000,000.00	100,000,000.00	3.8200	0.998281492 MESIROW	99,828,149.24	284,166.67
62478UFL5	MUFG UNION CD	01/27/2023	07/26/2022	3.2500	100,000,000.00	100,000,000.00	3.8200	0.998079972 MESIROW	99,807,997.22	604,861.11
17305T5A6	CITIBANK CD	01/27/2023	07/25/2022	3.4500	100,000,000.00	100,000,000.00	3.8200	0.998721633 MESIROW	99,872,163.29	651,666.67
17305T3F7	CITIBANK CD	02/01/2023	06/30/2022	3.0500	200,000,000.00	200,000,000.00	4.5000	0.995001542 MESIROW	199,000,308.49	1,575,833.33
62478UGB6	MUFG UNION CD	02/08/2023	09/08/2022	3.5000	100,000,000.00	100,000,000.00	4.5000	0.996410875 MESIROW	99,641,087.54	223,611.11
17305T6E7	CITIBANK CD	03/01/2023	08/04/2022	3.5500	100,000,000.00	100,000,000.00	4.7500	0.994953264 MESIROW	99,495,326.39	571,944.44
62478UGG5	MUFG UNION CD	03/08/2023	09/20/2022	4.0000	100,000,000.00	100,000,000.00	4.7500	0.996750594 MESIROW	99,675,059.45	122,222.22
33616WC46	FIRST REP CD	03/28/2023	09/23/2022	4.0800	100,000,000.00	100,000,000.00	4.7500	0.996742436 MESIROW	99,674,243.57	90,666.67
17305T4M1	CITIBANK CD	04/03/2023	06/30/2022	3.4500	100,000,000.00	100,000,000.00	4.0900	0.996613374 MESIROW	99,661,337.36	891,250.00
90333V5B2	US BANK CD	04/03/2023	09/07/2022	3.6000	100,000,000.00	100,000,000.00	4.0900	0.997497694 MESIROW	99,749,769.42	240,000.00
17305T5F5	CITIBANK CD	07/03/2023	07/26/2022	3.8000	100,000,000.00	100,000,000.00	4.7300	0.992896947 MESIROW	99,289,694.73	707,222.22

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86959RB25	SVENSKA YCD	10/03/2022	06/21/2022	1.9700	100,000,000.00	100,000,000.00	3.1400	0.999934038 MESIROW	99,993,403.78	558,166.67
53947CPF9	LLOYDS YCD	10/03/2022	01/12/2022	0.5400	50,000,000.00	50,000,000.00	3.1400	0.999854895 MESIROW	49,992,744.77	196,500.00
63873QTG9	NATIXIS YCD	10/03/2022	04/07/2022	1.5100	100,000,000.00	100,000,000.00	3.1400	0.999908165 MESIROW	99,990,816.54	742,416.67
63253T2D9	NAT AUB YCD	10/03/2022	03/15/2022	1.3000	100,000,000.00	100,000,000.00	3.1400	0.999896536 MESIROW	99,989,653.59	722,222.22
22536U2W9	CIC YCD	10/03/2022	01/28/2022	0.5700	100,000,000.00	100,000,000.00	3.1400	0.999856568 MESIROW	99,985,656.78	389,500.00
86565FMU3	SUMITOMO YCD	10/03/2022	06/09/2022	1.8000	100,000,000.00	100,000,000.00	3.1400	0.999924574 MESIROW	99,992,457.44	570,000.00
60710RAQ8	MIZUHO YCD	10/03/2022	06/30/2022	2.3000	100,000,000.00	100,000,000.00	3.1400	0.999952305 MESIROW	99,995,230.52	594,166.67
78012U3G8	RB CANADA YCD	10/03/2022	01/26/2022	0.5800	100,000,000.00	100,000,000.00	3.1400	0.999857106 MESIROW	99,985,710.57	399,555.56
34959TRZ1	FORTIS YCD	10/03/2022	04/13/2022	1.4700	100,000,000.00	100,000,000.00	3.1400	0.999906021 MESIROW	99,990,602.06	698,250.00
13606KGG5	CIBC YCD	10/03/2022	04/15/2022	1.4400	100,000,000.00	100,000,000.00	3.1400	0.999904393 MESIROW	99,990,439.30	676,000.00
21684XWG7	RABOBANK YCD	10/03/2022	04/07/2022	1.4500	100,000,000.00	100,000,000.00	3.1400	0.999904884 MESIROW	99,990,488.41	712,916.67
06417MVX0	SCOTIA YCD	10/03/2022	02/24/2022	0.8800	100,000,000.00	100,000,000.00	3.1400	0.999873533 MESIROW	99,987,353.26	535,333.33
4823TC3G6	KBC YCD	10/07/2022	09/01/2022	2.5000	100,000,000.00	100,000,000.00	3.1400	0.999892299 MESIROW	99,989,229.94	208,333.33
65602YE89	NORINCHUK YCD	10/07/2022	07/06/2022	2.3800	100,000,000.00	100,000,000.00	3.1400	0.999870391 MESIROW	99,987,039.11	575,166.67
23344NC61	DNB YCD	10/07/2022	09/07/2022	2.4000	100,000,000.00	100,000,000.00	3.1400	0.999875894 MESIROW	99,987,589.43	160,000.00
22536ASS4	CR AG CIB YCD	10/07/2022	06/09/2022	1.8700	100,000,000.00	100,000,000.00	3.1400	0.999785347 MESIROW	99,978,534.67	592,166.67
65602YS43	NORINCHUK YCD	10/11/2022	09/08/2022	2.6500	100,000,000.00	100,000,000.00	3.1400	0.999862532 MESIROW	99,986,253.21	169,305.56
13606KGD2	CIBC YCD	10/11/2022	04/11/2022	1.5700	100,000,000.00	100,000,000.00	3.1400	0.999557694 MESIROW	99,955,769.40	754,472.22
55380UBN6	MUFG BK YCD	10/14/2022	09/23/2022	3.0500	100,000,000.00	100,000,000.00	3.1400	0.999966769 MESIROW	99,996,676.92	67,777.78
4823TC3N1	KBC YCD	10/14/2022	09/12/2022	2.7800	100,000,000.00	100,000,000.00	3.1400	0.999868485 MESIROW	99,986,848.55	146,722.22
86564MPB8	SUMI TRUST YCD	10/14/2022	07/13/2022	2.5700	100,000,000.00	100,000,000.00	3.1400	0.999787931 MESIROW	99,978,793.14	571,111.11
87019WCK9	SWEDBANK YCD	10/14/2022	06/16/2022	2.2700	100,000,000.00	100,000,000.00	3.1400	0.999678548 MESIROW	99,967,854.75	674,694.44
89114WV85	TORONTO YCD	10/17/2022	04/18/2022	1.6000	100,000,000.00	100,000,000.00	3.1400	0.999306228 MESIROW	99,930,622.77	737,777.78
65602YT59	NORINCHUK YCD	10/17/2022	09/15/2022	2.9500	100,000,000.00	100,000,000.00	3.1400	0.999913846 MESIROW	99,991,384.61	131,111.11

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06367CU21	MONTREAL YCD	10/17/2022	04/12/2022	1.5400	100,000,000.00	100,000,000.00	3.1400	0.999279626 MESIROW	99,927,962.60	735,777.78
06742TN85	BARCLAYS YCD	10/17/2022	04/12/2022	1.6000	100,000,000.00	100,000,000.00	3.1400	0.999305856 MESIROW	99,930,585.60	764,444.44
4823TC350	KBC YCD	10/17/2022	09/19/2022	3.0000	100,000,000.00	100,000,000.00	3.1400	0.999936471 MESIROW	99,993,647.09	100,000.00
55380T4P2	MUFG BK YCD	10/21/2022	07/07/2022	2.4800	100,000,000.00	100,000,000.00	3.1400	0.999623655 MESIROW	99,962,365.50	592,444.44
86564MTD0	SUMITRUST YCD	10/21/2022	09/07/2022	2.7400	100,000,000.00	100,000,000.00	3.1400	0.999774984 MESIROW	99,977,498.38	182,666.67
86565FPE6	SUMITOMO YCD	10/21/2022	06/28/2022	2.5000	100,000,000.00	100,000,000.00	3.1400	0.999633575 MESIROW	99,963,357.52	659,722.22
23344NC20	DNB YCD	10/24/2022	08/31/2022	2.6100	100,000,000.00	100,000,000.00	3.1400	0.999657567 MESIROW	99,965,756.71	224,750.00
83050PC72	SE BANKEN YCD	10/24/2022	05/24/2022	1.9350	100,000,000.00	100,000,000.00	3.1400	0.999217691 MESIROW	99,921,769.06	698,750.00
65602YP53	NORINCHUK YCD	10/24/2022	08/18/2022	2.5600	100,000,000.00	100,000,000.00	3.1400	0.999623922 MESIROW	99,962,392.20	312,888.89
4823TC3X9	KBC YCD	10/24/2022	09/26/2022	3.0700	100,000,000.00	100,000,000.00	3.1400	0.999954514 MESIROW	99,995,451.36	42,638.89
63253T2K3	NAT AUB YCD	10/24/2022	04/26/2022	1.6700	100,000,000.00	100,000,000.00	3.1400	0.999048039 MESIROW	99,904,803.94	732,944.44
60710R5T8	MIZUHO YCD	10/24/2022	06/23/2022	2.5300	150,000,000.00	150,000,000.00	3.1400	0.999596988 MESIROW	149,939,548.16	1,054,166.67
65602YR28	NORINCHUK YCD	10/27/2022	08/30/2022	2.6700	100,000,000.00	100,000,000.00	3.1400	0.999655954 MESIROW	99,965,595.36	237,333.33
83369XKB3	SOC GEN YCD	10/27/2022	04/19/2022	1.6200	100,000,000.00	100,000,000.00	3.1400	0.998887906 MESIROW	99,888,790.60	742,500.00
06417MX8	SCOTIA YCD	11/01/2022	05/03/2022	1.9500	100,000,000.00	100,000,000.00	3.4400	0.998696577 MESIROW	99,869,657.70	817,916.67
06742TP59	BARCLAYS YCD	11/01/2022	04/19/2022	1.6300	100,000,000.00	100,000,000.00	3.4400	0.998423927 MESIROW	99,842,392.73	747,083.33
4823TC4A8	KBC YCD	11/01/2022	09/29/2022	3.0700	100,000,000.00	100,000,000.00	3.4400	0.999681826 MESIROW	99,968,182.62	17,055.56
90275DPV6	UBS YCD	11/01/2022	11/12/2021	0.3400	100,000,000.00	100,000,000.00	3.4400	0.997329430 MESIROW	99,732,943.00	305,055.56
86564MQE1	SUMI TRUST YCD	11/04/2022	07/29/2022	2.8500	100,000,000.00	100,000,000.00	3.4400	0.999428175 MESIROW	99,942,817.45	506,666.67
65558USZ6	NORDEA ABP YCD	11/09/2022	05/12/2022	1.8200	100,000,000.00	100,000,000.00	3.4400	0.998224862 MESIROW	99,822,486.20	717,888.89
34959TSC1	FORTIS YCD	11/09/2022	06/07/2022	2.0800	100,000,000.00	100,000,000.00	3.4400	0.998507253 MESIROW	99,850,725.27	670,222.22
65602YM72	NORINCHUK YCD	11/09/2022	08/11/2022	2.8900	100,000,000.00	100,000,000.00	3.4400	0.999391178 MESIROW	99,939,117.79	409,416.67
05586FL88	BNP YCD	11/10/2022	05/06/2022	1.9800	100,000,000.00	100,000,000.00	3.4400	0.998352960 MESIROW	99,835,296.02	814,000.00
63873QTR5	NATIXIS YCD	11/10/2022	05/05/2022	1.9300	100,000,000.00	100,000,000.00	3.4400	0.998298195 MESIROW	99,829,819.48	798,805.56

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89114WXE0	TORONTO YCD	11/21/2022	05/17/2022	2.0600	100,000,000.00	100,000,000.00	3.4400	0.998016462 MESIROW	99,801,646.22	783,944.44
87019WEK7	SWEDBANK YCD	11/21/2022	09/15/2022	3.0300	100,000,000.00	100,000,000.00	3.4400	0.999415453 MESIROW	99,941,545.26	134,666.67
55380T6Z8	MUFG BK YCD	11/21/2022	08/11/2022	2.9400	100,000,000.00	100,000,000.00	3.4400	0.999274903 MESIROW	99,927,490.29	416,500.00
20271EYL7	CB AUS YCD	11/29/2022	03/24/2022	1.7200	100,000,000.00	100,000,000.00	3.4400	0.997145755 MESIROW	99,714,575.49	912,555.56
13606KGH3	CIBC YCD	12/01/2022	04/15/2022	1.6800	100,000,000.00	100,000,000.00	3.7500	0.996464850 MESIROW	99,646,484.97	788,666.67
87019WDN2	SWEDBANK YCD	12/05/2022	08/02/2022	2.8600	100,000,000.00	100,000,000.00	3.7500	0.998371805 MESIROW	99,837,180.55	476,666.67
63873QUS1	NATIXIS YCD	12/05/2022	07/01/2022	2.9000	100,000,000.00	100,000,000.00	3.7500	0.998425757 MESIROW	99,842,575.73	741,111.11
60710RSCO	MIZUHO YCD	12/05/2022	09/06/2022	3.1000	100,000,000.00	100,000,000.00	3.7500	0.998819804 MESIROW	99,881,980.37	215,277.78
05586FY84	BNP YCD	12/07/2022	07/07/2022	2.9500	100,000,000.00	100,000,000.00	3.7500	0.998472587 MESIROW	99,847,258.74	704,722.22
83050PJ42	SE BANKEN YCD	12/12/2022	07/15/2022	3.3000	100,000,000.00	100,000,000.00	3.7500	0.999053474 MESIROW	99,905,347.39	715,000.00
86959RA34	SVENSKA YCD	12/12/2022	06/14/2022	2.5500	100,000,000.00	100,000,000.00	3.7500	0.997560391 MESIROW	99,756,039.08	772,083.33
13606KDW3	CIBC YCD	12/23/2022	02/24/2022	1.1000	100,000,000.00	100,000,000.00	3.7500	0.993885290 MESIROW	99,388,528.95	669,166.67
06742TR32	BARCLAYS YCD	12/23/2022	06/02/2022	2.2800	100,000,000.00	100,000,000.00	3.7500	0.996574196 MESIROW	99,657,419.64	766,333.33
05252WTN3	ANZ YCD	12/23/2022	07/26/2022	2.9500	100,000,000.00	100,000,000.00	3.7500	0.998124304 MESIROW	99,812,430.45	549,027.78
83050PL72	SE BANKEN YCD	12/23/2022	08/29/2022	3.0300	100,000,000.00	100,000,000.00	3.7500	0.998330421 MESIROW	99,833,042.11	277,750.00
22536U3G3	CIC YCD	12/23/2022	03/22/2022	1.4800	100,000,000.00	100,000,000.00	3.7500	0.994743238 MESIROW	99,474,323.81	793,444.44
55380UBK2	MUFG BK YCD	12/23/2022	09/21/2022	3.6200	100,000,000.00	100,000,000.00	3.7500	0.999694228 MESIROW	99,969,422.76	100,555.56
21684XVW3	RABOBANK YCD	12/23/2022	03/28/2022	1.8100	100,000,000.00	100,000,000.00	3.7500	0.995484971 MESIROW	99,548,497.08	940,194.44
86564MSP4	SUMI TRUST YCD	12/27/2022	08/25/2022	3.1600	100,000,000.00	100,000,000.00	3.7500	0.998557804 MESIROW	99,855,780.36	324,777.78
05252WTG8	ANZ YCD	12/27/2022	02/25/2022	1.0800	100,000,000.00	100,000,000.00	3.7500	0.993546714 MESIROW	99,354,671.42	654,000.00
87019WEC5	SWEDBANK YCD	12/28/2022	08/30/2022	3.0500	100,000,000.00	100,000,000.00	3.7500	0.998279805 MESIROW	99,827,980.55	271,111.11
53947CQ68	LLOYDS YCD	01/03/2023	03/29/2022	1.8400	50,000,000.00	50,000,000.00	3.9100	0.994553547 MESIROW	49,727,677.37	475,333.33
13606KKA3	CIBC YCD	01/09/2023	07/01/2022	2.9800	100,000,000.00	100,000,000.00	3.9100	0.997362598 MESIROW	99,736,259.84	761,555.56
60710RVG7	MIZUHO YCD	01/09/2023	09/20/2022	3.6500	100,000,000.00	100,000,000.00	3.9100	0.999273555 MESIROW	99,927,355.46	111,527.78

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89115B3W8	TORONTO YCD	01/12/2023	07/06/2022	3.1200	100,000,000.00	100,000,000.00	3.9100	0.997681312 MESIROW	99,768,131.17	754,000.00
22536AUM4	CR AG CIB YCD	01/12/2023	07/07/2022	3.0600	100,000,000.00	100,000,000.00	3.9100	0.997514089 MESIROW	99,751,408.87	731,000.00
22536U4Z0	CIC YCD	01/27/2023	07/07/2022	3.1500	100,000,000.00	100,000,000.00	3.9100	0.997445190 MESIROW	99,744,519.04	752,500.00
05252WTP8	ANZ YCD	01/27/2023	09/09/2022	3.3800	100,000,000.00	100,000,000.00	3.9100	0.998258623 MESIROW	99,825,862.31	206,555.56
06367CWD5	MONTREAL YCD	01/27/2023	06/30/2022	3.1200	150,000,000.00	150,000,000.00	3.9100	0.997341331 MESIROW	149,601,199.72	1,209,000.00
83369XL30	SOC GEN YCD	01/27/2023	07/29/2022	3.2500	100,000,000.00	100,000,000.00	3.9100	0.997790930 MESIROW	99,779,092.97	577,777.78
78012U5N1	RB CANADA YCD	02/01/2023	05/03/2022	2.4000	100,000,000.00	100,000,000.00	4.0700	0.994234357 MESIROW	99,423,435.73	1,006,666.67
63873QVM3	NATIXIS YCD	02/01/2023	08/04/2022	3.4500	100,000,000.00	100,000,000.00	4.0700	0.997834487 MESIROW	99,783,448.67	555,833.33
22536AP65	CR AG CIB YCD	02/01/2023	09/28/2022	3.9900	150,000,000.00	150,000,000.00	4.0700	0.999725855 MESIROW	149,958,878.28	49,875.00
78015J2A4	RB CANADA YCD	02/02/2023	06/30/2022	3.1700	100,000,000.00	100,000,000.00	4.0700	0.996829642 MESIROW	99,682,964.19	818,916.67
34959TSF4	FORTIS YCD	02/08/2023	08/09/2022	3.5500	100,000,000.00	100,000,000.00	4.0700	0.998073720 MESIROW	99,807,371.98	522,638.89
86565FTS1	SUMITOMO YCD	02/08/2023	09/29/2022	3.8000	100,000,000.00	100,000,000.00	4.0700	0.999036064 MESIROW	99,903,606.44	21,111.11
05586F4U8	BNP YCD	02/10/2023	09/07/2022	3.4800	100,000,000.00	100,000,000.00	4.0700	0.997834363 MESIROW	99,783,436.31	232,000.00
83050PN62	SE BANKEN YCD	02/14/2023	09/30/2022	4.0800	100,000,000.00	100,000,000.00	4.0700	1.000035490 MESIROW	100,003,548.95	11,333.33
06742TX76	BARCLAYS YCD	02/27/2023	08/24/2022	3.6400	100,000,000.00	100,000,000.00	4.0700	0.998186110 MESIROW	99,818,611.00	384,222.22
20271EZK8	CB AUS YCD	02/27/2023	08/25/2022	3.4600	100,000,000.00	100,000,000.00	4.0700	0.997458192 MESIROW	99,745,819.16	355,611.11
22536AC93	CR AG CIB YCD	02/27/2023	08/24/2022	3.6100	100,000,000.00	100,000,000.00	4.0700	0.998064525 MESIROW	99,806,452.49	381,055.56
89115BKW9	TORONTO YCD	02/27/2023	08/23/2022	3.5700	100,000,000.00	100,000,000.00	4.0700	0.997900769 MESIROW	99,790,076.86	386,750.00
83369XL97	SOC GEN YCD	02/27/2023	08/16/2022	3.5000	100,000,000.00	100,000,000.00	4.0700	0.997605828 MESIROW	99,760,582.80	447,222.22
53947CQ76	LLOYDS YCD	02/28/2023	05/03/2022	2.4800	100,000,000.00	100,000,000.00	4.2300	0.992654459 MESIROW	99,265,445.93	1,040,222.22
21684XXE1	RABOBANK YCD	02/28/2023	05/17/2022	2.4600	100,000,000.00	100,000,000.00	4.2300	0.992590591 MESIROW	99,259,059.15	936,166.67
06417MB95	SCOTIA YCD	03/01/2023	08/02/2022	3.5000	100,000,000.00	100,000,000.00	4.2300	0.996889741 MESIROW	99,688,974.14	583,333.33
21684XYF7	RABOBANK YCD	03/01/2023	06/30/2022	3.2600	100,000,000.00	100,000,000.00	4.2300	0.995855501 MESIROW	99,585,550.12	842,166.67
22536U4B3	CIC YCD	03/01/2023	05/16/2022	2.4600	100,000,000.00	100,000,000.00	4.2300	0.992540865 MESIROW	99,254,086.53	943,000.00

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65558UWT5	NORDEA ABP YCD	03/08/2023	09/08/2022	3.6700	100,000,000.00	100,000,000.00	4.2300	0.997544283 MESIROW	99,754,428.28	234,472.22
06742TY91	BARCLAYS YCD	03/08/2023	09/22/2022	4.1000	100,000,000.00	100,000,000.00	4.2300	0.999421161 MESIROW	99,942,116.15	102,500.00
05252WTQ6	ANZ YCD	03/24/2023	09/13/2022	3.9100	100,000,000.00	100,000,000.00	4.2300	0.998445152 MESIROW	99,844,515.22	195,500.00
05586F6U6	BNP YCD	03/24/2023	09/20/2022	4.0000	100,000,000.00	100,000,000.00	4.2300	0.998886118 MESIROW	99,888,611.83	122,222.22
89115BVE7	TORONTO YCD	03/24/2023	09/22/2022	4.2900	100,000,000.00	100,000,000.00	4.2300	1.000262702 MESIROW	100,026,270.18	107,250.00
90275DQB9	UBS YCD	04/03/2023	08/01/2022	3.6200	100,000,000.00	100,000,000.00	4.3200	0.996367003 MESIROW	99,636,700.25	613,388.89
78012U6Q3	RB CANADA YCD	04/03/2023	06/13/2022	3.2000	100,000,000.00	100,000,000.00	4.3200	0.994187991 MESIROW	99,418,799.14	977,777.78
63253T2U1	NAT AUB YCD	04/03/2023	07/19/2022	3.5000	100,000,000.00	100,000,000.00	4.3200	0.995744008 MESIROW	99,574,400.79	719,444.44
65558UWK4	NORDEA ABP YCD	04/03/2023	08/25/2022	3.5800	100,000,000.00	100,000,000.00	4.3200	0.996219998 MESIROW	99,621,999.81	367,944.44
53947CR26	LLOYDS YCD	04/03/2023	07/12/2022	3.4700	100,000,000.00	100,000,000.00	4.3200	0.995580743 MESIROW	99,558,074.31	780,750.00
34959TSH0	FORTIS YCD	04/03/2023	08/25/2022	3.6000	100,000,000.00	100,000,000.00	4.3200	0.996319568 MESIROW	99,631,956.79	370,000.00
21684XYD2	RABOBANK YCD	04/03/2023	06/23/2022	3.3900	100,000,000.00	100,000,000.00	4.3200	0.995145925 MESIROW	99,514,592.47	941,666.67
06742TS72	BARCLAYS YCD	04/03/2023	06/15/2022	3.4200	100,000,000.00	100,000,000.00	4.3200	0.995277727 MESIROW	99,527,772.70	1,026,000.00
89114WZF5	TORONTO YCD	04/03/2023	06/22/2022	3.4500	100,000,000.00	100,000,000.00	4.3200	0.995440296 MESIROW	99,544,029.56	967,916.67
06417MZQ1	SCOTIA YCD	04/03/2023	06/30/2022	3.4500	100,000,000.00	100,000,000.00	4.3200	0.995456858 MESIROW	99,545,685.79	891,250.00
06367CVE4	MONTREAL YCD	04/03/2023	06/01/2022	2.3500	100,000,000.00	100,000,000.00	4.3200	0.989976585 MESIROW	98,997,658.54	796,388.89
05586FJ81	BNP YCD	04/03/2023	04/13/2022	2.2100	100,000,000.00	100,000,000.00	4.3200	0.989221754 MESIROW	98,922,175.44	1,049,750.00
90275DQG8	UBS YCD	06/01/2023	09/06/2022	4.0200	50,000,000.00	50,000,000.00	4.5200	0.996642271 MESIROW	49,832,113.53	139,583.33
78015J4W4	RB CANADA YCD	07/03/2023	07/14/2022	4.0500	100,000,000.00	100,000,000.00	4.6100	0.995565412 MESIROW	99,556,541.17	888,750.00
78015JD20	RB CANANDA YCD	09/01/2023	09/08/2022	4.2200	100,000,000.00	100,000,000.00	4.7800	0.994895993 MESIROW	99,489,599.34	269,611.11
					11,600,000,000.00	11,600,000,000.00			11,576,389,233.85	63,135,902.81
AIP:			0.00							
Book + AIP:		11,600,000,000.00			CD YANKEE					

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53127UK33	LIBERTY CP	10/03/2022	0.0000	50,000,000.00	49,713,194.44	0.0310	2	MESIROW	49,991,388.89
62479MK36	MUFG BK CP	10/03/2022	0.0000	100,000,000.00	99,404,111.12	0.0310	2	MESIROW	99,982,777.78
46640QK34	JPM LLC CP	10/03/2022	0.0000	200,000,000.00	199,033,527.78	0.0310	2	MESIROW	199,965,555.56
09659CK31	BNP NY CP	10/03/2022	0.0000	100,000,000.00	99,508,000.00	0.0310	2	MESIROW	99,982,777.78
78015DK33	RBC NY CP	10/03/2022	0.0000	100,000,000.00	99,429,333.34	0.0310	2	MESIROW	99,982,777.78
38346MK37	GOTHAM CP	10/03/2022	0.0000	100,000,000.00	99,280,555.56	0.0310	2	MESIROW	99,982,777.78
17327BK38	CGMI CP	10/03/2022	0.0000	100,000,000.00	99,611,333.34	0.0310	2	MESIROW	99,982,777.78
03785EK37	APPLE CP	10/03/2022	0.0000	100,000,000.00	99,450,555.56	0.0310	2	MESIROW	99,982,777.78
83369CK37	SOC GEN NY CP	10/03/2022	0.0000	100,000,000.00	99,587,555.56	0.0310	2	MESIROW	99,982,777.78
06417KK32	SCOTIA NY CP	10/03/2022	0.0000	100,000,000.00	99,634,722.22	0.0310	2	MESIROW	99,982,777.78
06054PK39	BOFA CP	10/03/2022	0.0000	100,000,000.00	99,411,500.00	0.0310	2	MESIROW	99,982,777.78
89233HK37	TOYOTA CP	10/03/2022	0.0000	100,000,000.00	99,458,194.44	0.0310	2	MESIROW	99,982,777.78
12619UK34	CRC CP	10/03/2022	0.0000	50,000,000.00	49,699,375.00	0.0310	2	MESIROW	49,991,388.89
02314QK32	AMAZON CP	10/03/2022	0.0000	50,000,000.00	49,820,388.89	0.0310	2	MESIROW	49,991,388.89
82124MK74	SHEFFIELD CP	10/07/2022	0.0000	50,000,000.00	49,687,875.00	0.0310	6	MESIROW	49,974,166.67
1247P3K76	CAFCO CP	10/07/2022	0.0000	100,000,000.00	99,335,000.00	0.0310	6	MESIROW	99,948,333.33
22533UKE2	CR AG NY CP	10/14/2022	0.0000	250,000,000.00	249,384,194.44	0.0310	13	MESIROW	249,720,138.89
03785EKE3	APPLE CP	10/14/2022	0.0000	100,000,000.00	99,756,666.67	0.0310	13	MESIROW	99,888,055.56
02314QKH1	AMAZON CP	10/17/2022	0.0000	50,000,000.00	49,899,305.56	0.0310	16	MESIROW	49,931,111.11
03785EKH6	APPLE CP	10/17/2022	0.0000	100,000,000.00	99,763,194.44	0.0310	16	MESIROW	99,862,222.22
62479MKH5	MUFG BK CP	10/17/2022	0.0000	150,000,000.00	149,601,916.68	0.0310	16	MESIROW	149,793,333.33
21687BKH3	RABO NY CP	10/17/2022	0.0000	100,000,000.00	99,215,638.88	0.0310	16	MESIROW	99,862,222.22
15963UKM7	CHARIOT CP	10/21/2022	0.0000	50,000,000.00	49,707,500.00	0.0310	20	MESIROW	49,913,888.89
03785EKM5	APPLE CP	10/21/2022	0.0000	100,000,000.00	99,758,888.88	0.0310	20	MESIROW	99,827,777.78

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83369CKQ6	SOC GEN NY CP	10/24/2022	0.0000	100,000,000.00	99,149,583.34	0.0310	23	MESIROW	99,801,944.44
02314QKQ1	AMAZON CP	10/24/2022	0.0000	100,000,000.00	99,284,722.22	0.0310	23	MESIROW	99,801,944.44
88602UKQ2	THUNDER CP	10/24/2022	0.0000	50,000,000.00	49,605,812.50	0.0310	23	MESIROW	49,900,972.22
06054PKQ8	BOFA CP	10/24/2022	0.0000	100,000,000.00	99,166,666.66	0.0310	23	MESIROW	99,801,944.44
62479MKQ5	MUFG BK CP	10/24/2022	0.0000	100,000,000.00	99,756,555.56	0.0310	23	MESIROW	99,801,944.44
03785EKT0	APPLE CP	10/27/2022	0.0000	100,000,000.00	99,694,444.44	0.0310	26	MESIROW	99,776,111.11
60689GKT2	MIZUHO NY CP	10/27/2022	0.0000	100,000,000.00	99,574,666.66	0.0310	26	MESIROW	99,776,111.11
89233HL10	TOYOTA CP	11/01/2022	0.0000	100,000,000.00	99,105,444.44	0.0342	31	MESIROW	99,705,500.00
82124ML16	SHEFFIELD CP	11/01/2022	0.0000	50,000,000.00	49,764,916.67	0.0342	31	MESIROW	49,852,750.00
83369CL10	SOC GEN NY CP	11/01/2022	0.0000	100,000,000.00	99,129,166.66	0.0342	31	MESIROW	99,705,500.00
78015DL16	RBC NY CP	11/01/2022	0.0000	100,000,000.00	99,087,111.12	0.0342	31	MESIROW	99,705,500.00
19121BL15	COCA COLA CP	11/01/2022	0.0000	50,000,000.00	49,595,555.56	0.0342	31	MESIROW	49,852,750.00
21687BL17	RABO NY CP	11/01/2022	0.0000	100,000,000.00	99,076,458.34	0.0342	31	MESIROW	99,705,500.00
88602UL16	THUNDER CP	11/01/2022	0.0000	50,000,000.00	49,517,361.11	0.0342	31	MESIROW	49,852,750.00
53127UL16	LIBERTY CP	11/01/2022	0.0000	50,000,000.00	49,578,055.56	0.0342	31	MESIROW	49,852,750.00
03785EL10	APPLE CP	11/01/2022	0.0000	100,000,000.00	99,293,388.88	0.0342	31	MESIROW	99,705,500.00
74271UL24	PROCTER CP	11/02/2022	0.0000	150,000,000.00	148,976,458.33	0.0342	32	MESIROW	149,544,000.00
1247P3L42	CAFCO CP	11/04/2022	0.0000	100,000,000.00	99,089,722.22	0.0342	34	MESIROW	99,677,000.00
82124ML40	SHEFFIELD CP	11/04/2022	0.0000	100,000,000.00	99,268,888.88	0.0342	34	MESIROW	99,677,000.00
92512ML98	VERSAILLES CP	11/09/2022	0.0000	100,000,000.00	99,016,666.66	0.0342	39	MESIROW	99,629,500.00
60689GL95	MIZUHO NY CP	11/09/2022	0.0000	100,000,000.00	99,188,222.22	0.0342	39	MESIROW	99,629,500.00
03785EL93	APPLE CP	11/09/2022	0.0000	50,000,000.00	49,622,916.67	0.0342	39	MESIROW	49,814,750.00
46640QLA7	JPM LLC CP	11/10/2022	0.0000	100,000,000.00	98,981,666.66	0.0342	40	MESIROW	99,620,000.00
06054PLA2	BOFA CP	11/10/2022	0.0000	100,000,000.00	98,960,500.00	0.0342	40	MESIROW	99,620,000.00

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03785ELA0	APPLE CP	11/10/2022	0.0000	50,000,000.00	49,574,750.00	0.0342	40	MESIROW	49,810,000.00
47816GLH0	JOHNSON CP	11/17/2022	0.0000	50,000,000.00	49,595,875.00	0.0342	47	MESIROW	49,776,750.00
02314QLP2	AMAZON CP	11/23/2022	0.0000	50,000,000.00	49,724,652.78	0.0342	53	MESIROW	49,748,250.00
06054PLU8	BOFA CP	11/28/2022	0.0000	100,000,000.00	98,823,611.12	0.0342	58	MESIROW	99,449,000.00
89233HLV4	TOYOTA CP	11/29/2022	0.0000	100,000,000.00	98,966,805.56	0.0342	59	MESIROW	99,439,500.00
17327BLV5	CGMI CP	11/29/2022	0.0000	100,000,000.00	98,844,444.44	0.0342	59	MESIROW	99,439,500.00
21687BLV1	RABO NY CP	11/29/2022	0.0000	100,000,000.00	98,849,583.34	0.0342	59	MESIROW	99,439,500.00
63873KLV7	NATIXIS NY CP	11/29/2022	0.0000	100,000,000.00	98,852,166.66	0.0342	59	MESIROW	99,439,500.00
02314QLV9	AMAZON CP	11/29/2022	0.0000	50,000,000.00	49,614,583.33	0.0342	59	MESIROW	49,719,750.00
78015DLV0	RBC NY CP	11/29/2022	0.0000	100,000,000.00	98,854,027.78	0.0342	59	MESIROW	99,439,500.00
15963ULV6	CHARIOT CP	11/29/2022	0.0000	150,000,000.00	148,862,499.99	0.0342	59	MESIROW	149,159,250.00
17327BM10	CGMI CP	12/01/2022	0.0000	100,000,000.00	98,808,333.34	0.0373	61	MESIROW	99,367,972.22
60689GM29	MIZUHO NY CP	12/02/2022	0.0000	100,000,000.00	99,135,083.34	0.0373	62	MESIROW	99,357,611.11
04821UM74	ATLANTIC CP	12/07/2022	0.0000	100,000,000.00	98,942,777.78	0.0373	67	MESIROW	99,305,805.56
92512MM71	VERSAILLES CP	12/07/2022	0.0000	100,000,000.00	98,940,972.22	0.0373	67	MESIROW	99,305,805.56
15963UM78	CHARIOT CP	12/07/2022	0.0000	50,000,000.00	49,588,333.33	0.0373	67	MESIROW	49,652,902.78
67983UMC4	OLD LINE CP	12/12/2022	0.0000	100,000,000.00	98,730,416.66	0.0373	72	MESIROW	99,254,000.00
47816GMC0	JOHNSON CP	12/12/2022	0.0000	50,000,000.00	49,495,833.33	0.0373	72	MESIROW	49,627,000.00
46640QMC2	JPM LLC CP	12/12/2022	0.0000	100,000,000.00	98,710,833.34	0.0373	72	MESIROW	99,254,000.00
13609CMC2	CIBC HLD CP	12/12/2022	0.0000	100,000,000.00	98,738,027.78	0.0373	72	MESIROW	99,254,000.00
02314QMC0	AMAZON CP	12/12/2022	0.0000	50,000,000.00	49,469,166.67	0.0373	72	MESIROW	49,627,000.00
12619UMG3	CRC CP	12/16/2022	0.0000	100,000,000.00	98,848,750.00	0.0373	76	MESIROW	99,212,555.56
4820P3MG5	JUPITER CP	12/16/2022	0.0000	50,000,000.00	49,479,652.78	0.0373	76	MESIROW	49,606,277.78
88602UMG2	THUNDER CP	12/16/2022	0.0000	100,000,000.00	98,699,638.88	0.0373	76	MESIROW	99,212,555.56

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82124MMP2	SHEFFIELD CP	12/23/2022	0.0000	100,000,000.00	99,063,194.44	0.0373	83	MESIROW	99,140,027.78
02314QMP1	AMAZON CP	12/23/2022	0.0000	100,000,000.00	99,066,666.66	0.0373	83	MESIROW	99,140,027.78
06417KMP1	SCOTIA NY CP	12/23/2022	0.0000	100,000,000.00	98,696,388.88	0.0373	83	MESIROW	99,140,027.78
06054PMP8	BOFA CP	12/23/2022	0.0000	100,000,000.00	98,620,416.66	0.0373	83	MESIROW	99,140,027.78
02314QMU0	AMAZON CP	12/28/2022	0.0000	50,000,000.00	49,550,972.22	0.0373	88	MESIROW	49,544,111.11
59157UN30	METLIFE STF CP	01/03/2023	0.0000	100,000,000.00	98,733,333.34	0.0398	94	MESIROW	98,960,777.78
17327BN35	CGMI CP	01/03/2023	0.0000	100,000,000.00	98,527,777.78	0.0398	94	MESIROW	98,960,777.78
47816GN39	JOHNSON CP	01/03/2023	0.0000	100,000,000.00	98,810,000.00	0.0398	94	MESIROW	98,960,777.78
06417KN39	SCOTIA NY CP	01/03/2023	0.0000	100,000,000.00	98,606,666.66	0.0398	94	MESIROW	98,960,777.78
47816GN62	JOHNSON CP	01/06/2023	0.0000	50,000,000.00	49,483,333.33	0.0398	97	MESIROW	49,463,805.56
83369CN91	SOC GEN NY CP	01/09/2023	0.0000	100,000,000.00	98,402,083.34	0.0398	100	MESIROW	98,894,444.44
02314QNB1	AMAZON CP	01/11/2023	0.0000	100,000,000.00	98,627,500.00	0.0398	102	MESIROW	98,872,333.33
88602UNB2	THUNDER CP	01/11/2023	0.0000	50,000,000.00	49,393,430.56	0.0398	102	MESIROW	49,436,166.67
67983UNC3	OLD LINE CP	01/12/2023	0.0000	50,000,000.00	49,199,375.00	0.0398	103	MESIROW	49,430,638.89
12619UND9	CRC CP	01/13/2023	0.0000	100,000,000.00	98,759,444.44	0.0398	104	MESIROW	98,850,222.22
83369CND2	SOC GEN NY CP	01/13/2023	0.0000	100,000,000.00	98,446,222.22	0.0398	104	MESIROW	98,850,222.22
89233HNT7	TOYOTA CP	01/27/2023	0.0000	50,000,000.00	49,199,444.44	0.0398	118	MESIROW	49,347,722.22
82124MNT3	SHEFFIELD CP	01/27/2023	0.0000	50,000,000.00	49,334,166.67	0.0398	118	MESIROW	49,347,722.22
38346MNT7	GOTHAM CP	01/27/2023	0.0000	100,000,000.00	98,629,166.66	0.0398	118	MESIROW	98,695,444.44
53127UNT3	LIBERTY CP	01/27/2023	0.0000	100,000,000.00	98,572,083.34	0.0398	118	MESIROW	98,695,444.44
02314QNT2	AMAZON CP	01/27/2023	0.0000	100,000,000.00	98,512,500.00	0.0398	118	MESIROW	98,695,444.44
06417KNT2	SCOTIA NY CP	01/27/2023	0.0000	100,000,000.00	98,196,111.12	0.0398	118	MESIROW	98,695,444.44
12619UP13	CRC CP	02/01/2023	0.0000	100,000,000.00	98,577,777.78	0.0417	123	MESIROW	98,575,250.00
06417KP11	SCOTIA NY CP	02/01/2023	0.0000	100,000,000.00	98,265,666.66	0.0417	123	MESIROW	98,575,250.00

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46640QP13	JPM LLC CP	02/01/2023	0.0000	100,000,000.00	98,327,388.88	0.0417	123	MESIROW	98,575,250.00
83369CP16	SOC GEN NY CP	02/01/2023	0.0000	100,000,000.00	98,338,888.88	0.0417	123	MESIROW	98,575,250.00
67983UP80	OLD LINE CP	02/08/2023	0.0000	50,000,000.00	49,256,250.00	0.0417	130	MESIROW	49,247,083.33
63873KP84	NATIXIS NY CP	02/08/2023	0.0000	100,000,000.00	98,545,555.56	0.0417	130	MESIROW	98,494,166.67
53127UP87	LIBERTY CP	02/08/2023	0.0000	50,000,000.00	49,097,708.33	0.0417	130	MESIROW	49,247,083.33
47816GPE3	JOHNSON CP	02/14/2023	0.0000	100,000,000.00	98,463,111.12	0.0417	136	MESIROW	98,424,666.67
53127UPT1	LIBERTY CP	02/27/2023	0.0000	50,000,000.00	49,128,888.89	0.0417	149	MESIROW	49,137,041.67
83369CPU2	SOC GEN NY CP	02/28/2023	0.0000	100,000,000.00	98,172,222.22	0.0430	150	MESIROW	98,208,333.33
06054PQ17	BOFA CP	03/01/2023	0.0000	100,000,000.00	97,664,305.56	0.0430	151	MESIROW	98,196,388.89
17327BQ16	CGMI CP	03/01/2023	0.0000	100,000,000.00	97,715,972.22	0.0430	151	MESIROW	98,196,388.89
63873KQ18	NATIXIS NY CP	03/01/2023	0.0000	100,000,000.00	97,833,333.34	0.0430	151	MESIROW	98,196,388.89
89233HQ15	TOYOTA CP	03/01/2023	0.0000	100,000,000.00	98,082,777.78	0.0430	151	MESIROW	98,196,388.89
78015DQ29	RBC NY CP	03/02/2023	0.0000	100,000,000.00	97,956,583.34	0.0430	152	MESIROW	98,184,444.44
22533UQE6	CR AG NY CP	03/14/2023	0.0000	100,000,000.00	98,009,000.00	0.0430	164	MESIROW	98,041,111.11
63873KQQ3	NATIXIS NY CP	03/24/2023	0.0000	100,000,000.00	97,845,944.44	0.0430	174	MESIROW	97,921,666.67
46640QQU8	JPM LLC CP	03/28/2023	0.0000	100,000,000.00	97,682,666.66	0.0430	178	MESIROW	97,873,888.89
63873KR33	NATIXIS NY CP	04/03/2023	0.0000	100,000,000.00	97,572,250.00	0.0441	184	MESIROW	97,746,000.00
17327BR31	CGMI CP	04/03/2023	0.0000	100,000,000.00	97,593,888.88	0.0441	184	MESIROW	97,746,000.00

10,350,000,000.00 10,239,348,756.91

10,275,778,388.91

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
06051GEU9	BOFA CB	01/11/2023	3.3000	25,000,000.00	25,157,657.19	0.99751	0.00733333 CITIBANK	24,937,750.00	183,333.25
46625HJH4	JPM CHASE CB	01/25/2023	3.2000	30,000,000.00	30,206,717.95	0.99680	0.00586667 CITIBANK	29,904,000.00	176,000.10
172967GL9	CITIGROUP CB	03/01/2023	3.3750	20,000,000.00	20,041,062.45	0.99638	0.00281250 CITIBANK	19,927,600.00	56,250.00
89236TJD8	TOYOTA CB	04/06/2023	0.4000	25,000,000.00	24,761,086.57	0.97970	0.00194444 CITIBANK	24,492,500.00	48,611.00
06053FAA7	BOFA CB	07/24/2023	4.1000	25,000,000.00	25,129,873.20	0.99715	0.00763056 CITIBANK	24,928,750.00	190,764.00
46625HJT8	JPM CHASE CB	02/01/2024	3.8750	25,000,000.00	26,141,607.44	0.98837	0.00645833 CITIBANK	24,709,250.00	161,458.25
46625HJX9	JPM CHASE CB	05/13/2024	3.6250	14,000,000.00	14,438,825.06	0.98307	0.01389583 CITIBANK	13,762,980.00	194,541.62
14913R2L0	CATERPILR CB	05/17/2024	0.4500	10,000,000.00	9,982,908.49	0.93555	0.00167500 CITIBANK	9,355,500.00	16,750.00
24422EVQ9	DEERE CAP CB	06/07/2024	0.4500	5,000,000.00	4,999,915.14	0.93294	0.00142500 CITIBANK	4,664,700.00	7,125.00
89236TJG1	TOYOTA CB CL	06/14/2024	0.5000	25,000,000.00	24,957,803.79	0.92641	0.00148611 CITIBANK	23,160,250.00	37,152.75
24422EVY2	DEERE CAP CB	01/10/2025	1.2500	20,000,000.00	19,841,803.91	0.92694	0.00281250 CITIBANK	18,538,800.00	56,250.00
17290ACB4	CITIGROUP CB CL	02/24/2025	2.3500	25,000,000.00	25,000,000.00	0.93124	0.00241528 CITIBANK	23,281,000.00	60,382.00
023135BQ8	AMAZON CB-CL	06/03/2025	0.8000	28,000,000.00	28,071,370.61	0.90709	0.00262222 CITIBANK	25,398,520.00	73,422.16
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	26,956,755.76	0.96814	0.00645833 CITIBANK	24,203,500.00	161,458.25
06048WX54	BOFA CB CL	08/18/2025	4.1600	25,000,000.00	25,000,000.00	0.97355	0.00496889 CITIBANK	24,338,750.00	124,222.25
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,977,339.82	0.87989	0.00103056 CITIBANK	13,198,350.00	15,458.40
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	26,558,401.09	0.91665	0.01325000 CITIBANK	22,916,250.00	331,250.00
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	0.97373	0.00267361 CITIBANK	24,343,250.00	66,840.25
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,905,935.48	0.84136	0.00067083 CITIBANK	7,572,240.00	6,037.47
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.85638	0.00738889 CITIBANK	21,409,500.00	184,722.25
17290ALQ1	CITIGROUP CB CL	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.85922	0.00602667 CITIBANK	21,480,500.00	150,666.75
06048WW63	BOFA CB CL	06/22/2027	5.0000	25,000,000.00	25,000,000.00	0.97929	0.01375000 CITIBANK	24,482,250.00	343,750.00
				476,000,000.00	481,129,063.95			451,006,190.00	2,646,445.75
AIP:		56,736.11							
Book + AIP:		481,185,800.06	CORP BOND						

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SYS047637	CALIFORNIA BANK OF COMMERCE TR	10/05/2022	1.6700	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS047638	FARMERS & MERCHANTS BANK OF CA	10/05/2022	1.6600	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS047639	MISSION NATIONAL BANK TD	10/05/2022	1.6700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047510	NUVISION FEDERAL CREDIT UNION TR	10/06/2022	1.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047647	MALAGA BANK FSB TD	10/06/2022	1.7000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047649	PACIFIC CITY BANK TD	10/06/2022	1.6800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047646	FRESNO FIRST BANK TD	10/06/2022	1.6800	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS047514	PROVIDENT CREDIT UNION TD	10/06/2022	1.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047643	BANK OF HOPE TD	10/06/2022	1.7000	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS047508	FINANCIAL PARTNERS CREDIT UNION	10/06/2022	1.1900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047648	OPEN BANK TD	10/06/2022	1.7000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS047650	PACIFIC PREMIER BANK TD	10/06/2022	1.7000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047644	COMMERCIAL BANK OF CALIFORNIA	10/06/2022	1.7100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047654	TECHNOLOGY CREDIT UNION TD	10/07/2022	1.8600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047653	AMERICAN PLUS BANK NA TD	10/07/2022	1.8600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047655	SANTA CRUZ COUNTY BANK TD	10/07/2022	1.9000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047656	POPPY BANK TD	10/12/2022	1.9700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047657	AXOS BANK TD	10/12/2022	1.9400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047666	WESCOM CENTRAL CREDIT UNION TR	10/13/2022	2.2200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047749	SAN DIEGO COUNTY CREDIT UNION	10/13/2022	2.3900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047521	PROVIDENT CREDIT UNION TD	10/13/2022	1.2300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047664	NEW OMNI BANK NA TD	10/13/2022	2.1500	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047663	MERIWEST CREDIT UNION TD	10/13/2022	2.2000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047520	PROVIDENT CREDIT UNION TD	10/13/2022	1.2300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047669	MALAGA BANK FSB TD	10/14/2022	2.2600	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS047670	PACIFIC CITY BANK TD	10/14/2022	2.2400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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SYS047671	WESCOM CENTRAL CREDIT UNION TI	10/14/2022	2.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047533	CORNERSTONE COMMUNITY BANK TI	10/19/2022	1.2300	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047531	PACIFIC WESTERN BANK TD	10/19/2022	1.2500	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS047529	BANC OF CALIFORNIA NA TD	10/19/2022	1.2600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047674	AXOS BANK TD	10/19/2022	2.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047676	MISSION NATIONAL BANK TD	10/20/2022	2.5000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047536	POPPY BANK TD	10/20/2022	1.3000	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS047678	COMMERCEWEST BANK TD	10/21/2022	2.4400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047679	FIRST FOUNDATION BANK TD	10/21/2022	2.4400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047685	STATE BANK OF INDIA (CALIFORNIA)	10/26/2022	2.4200	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047684	OPEN BANK TD	10/26/2022	2.4400	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS047682	FIRST FOUNDATION BANK TD	10/26/2022	2.4400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047547	FINANCIAL PARTNERS CREDIT UNIOI	10/27/2022	1.4300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047689	OPEN BANK TD	11/02/2022	2.3500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047688	CALIFORNIA BANK OF COMMERCE TI	11/02/2022	2.3600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047551	MISSION VALLEY BANK TD	11/02/2022	1.4000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047693	TECHNOLOGY CREDIT UNION TD	11/03/2022	2.4600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047692	NORTHROP GRUMMAN FEDERAL CRE	11/03/2022	2.5300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047691	COMMONWEALTH BUSINESS BANK TI	11/03/2022	2.4800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047698	MERIWEST CREDIT UNION TD	11/09/2022	2.5400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047564	PROVIDENT CREDIT UNION TD	11/10/2022	1.4400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047563	HANMI BANK TD	11/10/2022	1.4100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047562	CATHAY BANK TD	11/10/2022	1.4300	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS047702	AMERICAN PLUS BANK NA TD	11/10/2022	2.5400	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS047701	SANTA CRUZ COUNTY BANK TD	11/10/2022	2.5900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047700	PREFERRED BANK TD	11/10/2022	2.5700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS047699	COMMERCEWEST BANK TD	11/10/2022	2.5900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047706	AMERICAN PLUS BANK NA TD	11/16/2022	2.5100	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047569	BANK OF HOPE TD	11/16/2022	1.4600	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS047579	BANC OF CALIFORNIA NA TD	11/17/2022	1.4800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047573	NEW OMNI BANK NA TD	11/17/2022	1.5300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047572	CATHAY BANK TD	11/17/2022	1.5500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047712	TECHNOLOGY CREDIT UNION TD	11/17/2022	2.6200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047711	PROVIDENT CREDIT UNION TD	11/17/2022	2.6800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047710	POPPY BANK TD	11/17/2022	2.6700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047714	US METRO BANK TD	11/18/2022	2.6600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047713	FIRST FOUNDATION BANK TD	11/18/2022	2.6600	37,000,000.00	37,000,000.00	1.00000	37,000,000.00
SYS047725	POPPY BANK TD	11/30/2022	2.8600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047585	NEW OMNI BANK NA TD	11/30/2022	1.5000	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047718	FIVE STAR BANK TD	11/30/2022	2.7000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047721	WESCOM CENTRAL CREDIT UNION TI	12/01/2022	2.7900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047720	FIRST FOUNDATION BANK TD	12/01/2022	2.7400	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS047587	MANUFACTURERS BANK TD	12/01/2022	1.5900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047727	MECHANICS BANK TD	12/01/2022	2.9400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047729	OPEN BANK TD	12/01/2022	2.9300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047736	PROVIDENT CREDIT UNION TD	12/02/2022	2.9300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047735	CALIFORNIA BANK OF COMMERCE TI	12/02/2022	2.9200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047733	BANC OF CALIFORNIA NA TD	12/02/2022	2.8700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047594	BANK OF HOPE TD	12/02/2022	1.6300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047722	PACIFIC WESTERN BANK TD	12/02/2022	2.7700	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS047603	POPPY BANK TD	12/07/2022	1.7000	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS047601	NEW OMNI BANK NA TD	12/07/2022	1.6700	8,000,000.00	8,000,000.00	1.00000	8,000,000.00

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SYS047600	GOLDEN 1 CREDIT UNION TD	12/07/2022	1.7000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047743	US METRO BANK TD	12/07/2022	2.8900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047742	PROVIDENT CREDIT UNION TD	12/07/2022	2.9100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047741	OPEN BANK TD	12/07/2022	2.8900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047739	FIRST FOUNDATION BANK TD	12/07/2022	2.9000	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS047747	FIRST FOUNDATION BANK TD	12/08/2022	2.9100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047746	COMMUNITY BANK OF THE BAY TD	12/08/2022	2.8600	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047751	WESCOM CENTRAL CREDIT UNION TI	12/08/2022	2.9500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047750	US METRO BANK TD	12/08/2022	2.9000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047612	PACIFIC PREMIER BANK TD	12/08/2022	1.7400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047606	AXOS BANK TD	12/08/2022	1.7200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047616	COMMONWEALTH BUSINESS BANK TI	12/09/2022	1.7400	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS047615	BENEFICIAL STATE BANK TD	12/09/2022	1.7900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047614	BANK OF SAN FRANCISCO TD	12/09/2022	1.7600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047755	WESCOM CENTRAL CREDIT UNION TI	12/09/2022	3.0400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047762	WESCOM CENTRAL CREDIT UNION TI	12/14/2022	3.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047761	STATE BANK OF INDIA (CALIFORNIA)	12/14/2022	3.0600	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047760	PREFERRED BANK TD	12/14/2022	3.0300	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS047759	PACIFIC WESTERN BANK TD	12/14/2022	3.0600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047758	PACIFIC CITY BANK TD	12/14/2022	3.0300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047757	FIVE STAR BANK TD	12/14/2022	3.0500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047631	HANMI BANK TD	12/15/2022	2.3500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047767	FIVE STAR BANK TD	12/15/2022	3.1800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047770	GOLDEN 1 CREDIT UNION TD	12/15/2022	3.1900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047769	CALIFORNIA BANK OF COMMERCE TI	12/15/2022	3.1800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047774	CTBC BANK CORP (USA) TD	12/16/2022	3.2900	40,000,000.00	40,000,000.00	1.00000	40,000,000.00

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SYS047772	PROVIDENT CREDIT UNION TD	12/16/2022	3.2000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047771	AMERICAN PLUS BANK NA TD	12/16/2022	3.1400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047640	PACIFIC ALLIANCE BANK TD	01/04/2023	2.4100	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS047645	EAST WEST BANK TD	01/05/2023	2.4600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047782	STATE BANK OF INDIA (CALIFORNIA)	01/06/2023	3.2900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047781	FIRST FOUNDATION BANK TD	01/06/2023	3.2900	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS047659	HANMI BANK TD	01/11/2023	2.6100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047658	EAST WEST BANK TD	01/11/2023	2.6100	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS047665	TRAVIS CREDIT UNION TD	01/12/2023	2.7200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047662	BANC OF CALIFORNIA NA TD	01/12/2023	2.6600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047675	BANC OF CALIFORNIA NA TD	01/18/2023	2.8400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047677	AMERICAN PLUS BANK NA TD	01/20/2023	2.9000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS047683	MERIWEST CREDIT UNION TD	01/25/2023	2.9400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047686	EAST WEST BANK TD	01/27/2023	2.9300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047687	AMERICAN PLUS BANK NA TD	02/01/2023	2.7900	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS047705	TRAVIS CREDIT UNION TD	02/10/2023	3.0000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047704	HANMI BANK TD	02/10/2023	2.9800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047703	CORNERSTONE COMMUNITY BANK TI	02/10/2023	2.9800	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS047708	TRAVIS CREDIT UNION TD	02/15/2023	3.0400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047707	CALIFORNIA COAST CREDIT UNION T	02/15/2023	3.0300	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047709	METROPOLITAN BANK TD	02/16/2023	3.0600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047717	CATHAY BANK TD	02/22/2023	3.1100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047724	AXOS BANK TD	03/01/2023	3.2000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047728	METROPOLITAN BANK TD	03/02/2023	3.2700	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS047732	TECHNOLOGY CREDIT UNION TD	03/02/2023	3.2300	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047731	PROSPECTORS FEDERAL CREDIT UNI	03/02/2023	3.2900	2,000,000.00	2,000,000.00	1.00000	2,000,000.00

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SYS047730	PACIFIC PREMIER BANK TD	03/02/2023	3.2700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047726	FIVE STAR BANK TD	03/02/2023	3.2700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047734	BANC OF CALIFORNIA NA TD	03/03/2023	3.2400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047744	AMERICAN FIRST CREDIT UNION TD	03/08/2023	3.3000	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS047740	FIVE STAR BANK TD	03/08/2023	3.3000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047748	PACIFIC PREMIER BANK TD	03/09/2023	3.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047752	COMMONWEALTH BUSINESS BANK TI	03/09/2023	3.3000	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS047754	TRAVIS CREDIT UNION TD	03/10/2023	3.4000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047753	POPPY BANK TD	03/10/2023	3.3800	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS047756	AXOS BANK TD	03/15/2023	3.4600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047768	HANMI BANK TD	03/16/2023	3.6300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047766	CATHAY BANK TD	03/16/2023	3.6500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047777	BANK OF SAN FRANCISCO TD	03/24/2023	3.8200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047776	AMERICAN FIRST CREDIT UNION TD	03/24/2023	3.8200	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS047775	PACIFIC PREMIER BANK TD	03/24/2023	3.8200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
				4,909,000,000.00	4,909,000,000.00		4,909,000,000.00
AIP:		0.00					
Book + AIP:	4,909,000,000.00		TIME DEPOSIT				

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PMIA LOAN 2120010	12/16/2022	0.21500000	9,510,000.00	1.000	9,510,000.00
PMIA LOAN 2120011	12/16/2022	0.21500000	10,010,000.00	1.000	10,010,000.00
PMIA LOAN 2120012	03/17/2023	0.38000000	50,329,000.00	1.000	50,329,000.00
PMIA LOAN 2120013	03/17/2023	0.38000000	6,679,000.00	1.000	6,679,000.00
PMIA LOAN 2120015	05/19/2023	0.71100000	73,250,000.00	1.000	73,250,000.00
PMIA LOAN 2120016	05/19/2023	0.71100000	92,788,000.00	1.000	92,788,000.00
PMIA LOAN 2120018	05/19/2023	0.71100000	15,610,000.00	1.000	15,610,000.00
PMIA LOAN 2120019	06/16/2023	0.90200000	17,122,000.00	1.000	17,122,000.00
PMIA LOAN 2120020	06/16/2023	0.90200000	9,141,000.00	1.000	9,141,000.00
PMIA LOAN 2230001	07/21/2023	1.12800000	16,794,000.00	1.000	16,794,000.00
PMIA LOAN 2230002	07/21/2023	1.12800000	12,924,000.00	1.000	12,924,000.00
PMIA LOAN 2230005	08/18/2023	1.31200000	22,925,000.00	1.000	22,925,000.00
PMIA LOAN 2230006	09/22/2023	1.58000000	30,899,000.00	1.000	30,899,000.00
			367,981,000.00		367,981,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2022

Total # of items:	887
Par Value:	224,659,133,003.17
Book Value:	222,834,005,811.18
Fair Value:	218,928,083,162.07
Accrual:	362,564,970.05
Total Book Value:	222,834,005,811.18
AIP:	17,372,238.21
Book + AIP:	222,851,378,049.39